

# Unaudited Semi-Annual Report

For the period ended 30 June 2021

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

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

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

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## Directors and Administration

### BOARD OF DIRECTORS OF THE COMPANY

Alex Joseph Castle, Chairman, Senior Managing Director, State Street Global Advisors Limited  
Tracey McDermott, Independent Director  
John Li How Cheong, Independent Director  
Bryan Greener, Managing Director, State Street Global Advisors Limited (until 26 March 2021)  
Vanessa Donegan, Independent Director  
Eric Linnane, Managing Director, State Street Global Advisors Limited (appointed 26 March 2021)

### 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

\*The Management Company changed its name from State Street Global Advisors Funds Management Limited to State Street Global Advisors Europe Limited on 17 May 2021.

### INVESTMENT MANAGER

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

### SUB-INVESTMENT MANAGERS

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

State Street Global Advisors Ireland Limited  
78 Sir John Rogerson's Quay,  
Dublin 2  
Ireland

### GLOBAL DISTRIBUTOR

State Street Global Advisors Ireland Limited  
78 Sir John Rogerson's Quay  
Dublin 2  
Ireland

### AUDITOR

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

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

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

### SECURITIES LENDING AGENTS

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

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

### LEGAL ADVISER

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

### HONG KONG REPRESENTATIVE

State Street Global Advisors Asia Limited  
68th Floor,  
Two International Finance Centre,  
8 Finance Street, Central,  
Hong Kong

## Combined Statement of Net Assets

|  |       | Combined<br>EUR       | State Street<br>Euro Core<br>Treasury Bond<br>Index Fund<br>EUR | State Street<br>EMU<br>Government<br>Bond Index<br>Fund<br>EUR | State Street<br>EMU<br>Government<br>Long Bond<br>Index Fund<br>EUR | State Street<br>Euro Inflation<br>Linked Bond<br>Index Fund <sup>(a)</sup><br>EUR | State Street<br>Euro Corporate<br>Bond ESG<br>Screened Index<br>Fund <sup>(a),(b)</sup><br>EUR | State Street<br>Euro Corporate<br>ex-Financials<br>Bond Index<br>Fund<br>EUR |
|--|-------|-----------------------|---|--|---|---|--|--|
| As at 30 June 2021   | Notes |                       |   |  |   |   |  |  |
| <b>ASSETS</b>  |       |                       |   |  |   |   |  |  |
| Investments in securities, at market value                                 | 2c    | 28,840,438,399        | 641,857,566   | 549,782,256  | 46,652,190  | 146,139,182   | 1,961,478,102  | 100,720,732  |
| Cash and liquid assets   |       | 383,498,272           | 446,107   | 793,564  | 67,902  | 106,725   | 2,225,726  | 39,443   |
| Dividend and interest receivable   | 2h    | 119,580,496           | 4,588,406   | 3,985,388  | 427,789   | 842,792   | 12,245,046   | 621,510  |
| Receivable for investment securities sold                                  |       | 27,475,933            | –   | –  | –   | 525,914   | 16,771,455   | –  |
| Receivable for fund shares sold  |       | 18,502,938            | 931,224   | 440,471  | 51,578  | 2,000   | 764,093  | –  |
| Reimbursement receivable from Investment Manager                           | 3b    | 708,265               | 5,889   | 176,035  | 2,010   | –   | 40,288   | –  |
| Unrealised appreciation on forward foreign exchange contracts              | 2g    | 648,877               | –   | –  | –   | –   | –  | –  |
| Unrealised appreciation on share class specific forward currency contracts | 2g    | 39,449,591            | –   | –  | –   | –   | –  | –  |
| Unrealised appreciation on futures contracts                               | 2e    | 1,582,901             | –   | –  | –   | –   | –  | –  |
| Other assets   |       | 1,154,627             | 8,492   | 20,833   | 10,192  | 9,792   | –  | 21,972   |
| <b>Total Assets</b>  |       | <b>29,433,040,299</b> | <b>647,837,684</b>  | <b>555,198,547</b>   | <b>47,211,661</b>   | <b>147,626,405</b>  | <b>1,993,524,710</b>   | <b>101,403,657</b>   |
| <b>LIABILITIES</b>   |       |                       |   |  |   |   |  |  |
| Bank overdraft   |       | 1,328,857             | –   | –  | –   | –   | –  | –  |
| Payable for investment securities purchased                                |       | 100,923,737           | 907,450   | 342,548  | 30,447  | –   | 8,881,029  | –  |
| Payable for shares redeemed  |       | 3,393,719             | 93,857  | 37,573   | –   | –   | 120,188  | –  |
| Accrued expenses and other liabilities                                     |       | 9,960,620             | 138,647   | 467,402  | 61,642  | 65,379  | 411,210  | 62,406   |
| Investment Manager fees payable  | 3b    | 5,195,870             | 45,442  | 52,259   | 5,744   | 18,870  | 152,097  | 18,452   |
| Unrealised depreciation on forward foreign exchange contracts              | 2g    | 94,089                | –   | –  | –   | –   | –  | –  |
| Unrealised depreciation on share class specific forward currency contracts | 2g    | 94,439,552            | –   | –  | –   | –   | –  | –  |
| Unrealised depreciation on futures contracts                               | 2e    | 1,472,699             | –   | –  | –   | –   | –  | –  |
| <b>Total Liabilities</b>   |       | <b>216,809,143</b>    | <b>1,185,396</b>  | <b>899,782</b>   | <b>97,833</b>   | <b>84,249</b>   | <b>9,564,524</b>   | <b>80,858</b>  |
| <b>TOTAL NET ASSETS</b>  |       | <b>29,216,231,156</b> | <b>646,652,288</b>  | <b>554,298,765</b>   | <b>47,113,828</b>   | <b>147,542,156</b>  | <b>1,983,960,186</b>   | <b>101,322,799</b>   |

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

<sup>(b)</sup> This Sub-fund changed name during this period. Please refer to Note 14 for further details.

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

## Combined Statement of Net Assets (continued)

|  |       | State Street<br>Euro<br>Sustainable<br>Corporate Bond<br>Index Fund <sup>(a)</sup><br>EUR | State Street<br>Euro Issuer<br>Scored<br>Corporate Bond<br>ESG Screened<br>Index Fund <sup>(b)</sup><br>EUR | State Street US<br>Corporate Bond<br>ESG Screened<br>Index Fund <sup>(b)</sup><br>USD | State Street US<br>Issuer Scored<br>Corporate Bond<br>ESG Screened<br>Index Fund <sup>(a),(b)</sup><br>USD | State Street<br>Global Treasury<br>Bond Index<br>Fund <sup>(a)</sup><br>USD | State Street<br>Global<br>Aggregate Bond<br>Index Fund<br>USD | State Street<br>Australia Index<br>Equity Fund<br>AUD |
|--|-------|---|---|---|--|---|---|---|
| As at 30 June 2021   | Notes |   |   |   |  |   |   |   |
| <b>ASSETS</b>  |       |   |   |   |  |   |   |   |
| Investments in securities, at market value                                 | 2c    | 952,506,239   | 47,697,509  | 31,874,283  | 82,548,366   | 1,479,855,799   | 4,547,446,016   | 34,136,348  |
| Cash and liquid assets   |       | 5,582,845   | 524,819   | 159,801   | 640,362  | 15,282,828  | 135,085,087   | 123,605   |
| Dividend and interest receivable   | 2h    | 5,988,458   | 256,757   | 279,373   | 640,814  | 7,798,769   | 24,257,216  | 138,237   |
| Receivable for investment securities sold                                  |       | –   | –   | 292,756   | 56,615   | –   | 7,349,096   | –   |
| Receivable for fund shares sold  |       | 472,400   | –   | –   | –  | 1,633,699   | 816,190   | 16,495  |
| Reimbursement receivable from Investment Manager                           | 3b    | 5   | 1,772   | 5,634   | –  | 65,782  | –   | 22,123  |
| Unrealised appreciation on forward foreign exchange contracts              | 2g    | –   | –   | –   | –  | –   | –   | –   |
| Unrealised appreciation on share class specific forward currency contracts | 2g    | –   | –   | –   | 234,374  | 7,172,818   | 21,337,037  | –   |
| Unrealised appreciation on futures contracts                               | 2e    | –   | –   | –   | –  | –   | –   | –   |
| Other assets   |       | 116,138   | 26,870  | 19,014  | 32,085   | 15,006  | –   | 33,141  |
| <b>Total Assets</b>  |       | <b>964,666,085</b>  | <b>48,507,727</b>   | <b>32,630,861</b>   | <b>84,152,616</b>  | <b>1,511,824,701</b>  | <b>4,736,290,642</b>  | <b>34,469,949</b>                                     |
| <b>LIABILITIES</b>   |       |   |   |   |  |   |   |   |
| Bank overdraft   |       | –   | –   | –   | –  | –   | –   | –   |
| Payable for investment securities purchased                                |       | 613,015   | 404,558   | 239,744   | 50,762   | –   | 80,196,825  | –   |
| Payable for shares redeemed  |       | 177,567   | –   | –   | –  | 328,956   | 99,882  | –   |
| Accrued expenses and other liabilities                                     |       | 172,930   | 67,899  | 72,173  | 87,441   | 548,147   | 801,438   | 106,376   |
| Investment Manager fees payable  | 3b    | 217,857   | 7,888   | 3,825   | 28,807   | 240,239   | 280,692   | 11,486  |
| Unrealised depreciation on forward foreign exchange contracts              | 2g    | –   | –   | –   | –  | –   | –   | –   |
| Unrealised depreciation on share class specific forward currency contracts | 2g    | –   | –   | –   | 2,209,387  | 17,886,057  | 46,359,408  | –   |
| Unrealised depreciation on futures contracts                               | 2e    | –   | –   | –   | –  | –   | –   | 1,150   |
| <b>Total Liabilities</b>   |       | <b>1,181,369</b>  | <b>480,345</b>  | <b>315,742</b>  | <b>2,376,397</b>   | <b>19,003,399</b>   | <b>127,738,245</b>  | <b>119,012</b>  |
| <b>TOTAL NET ASSETS</b>  |       | <b>963,484,716</b>  | <b>48,027,382</b>   | <b>32,315,119</b>   | <b>81,776,219</b>  | <b>1,492,821,302</b>  | <b>4,608,552,397</b>  | <b>34,350,937</b>                                     |

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

<sup>(b)</sup> This Sub-fund changed name during this period. Please refer to Note 14 for further details.

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

## Combined Statement of Net Assets (continued)

|  |       | State Street<br>Canada Index<br>Equity Fund<br>CAD | State Street<br>Japan ESG<br>Screened Index<br>Equity Fund <sup>(b)</sup><br>JPY | State Street<br>Switzerland<br>Index Equity<br>Fund<br>CHF | State Street UK<br>Index Equity<br>Fund<br>GBP | State Street US<br>ESG Screened<br>Index Equity<br>Fund <sup>(b)</sup><br>USD | State Street<br>EMU ESG<br>Screened Index<br>Equity Fund <sup>(b)</sup><br>EUR | State Street<br>Europe ESG<br>Screened Index<br>Equity Fund <sup>(a),(b)</sup><br>EUR |
|--|-------|--|--|--|--|---|--|---|
| As at 30 June 2021   | Notes |  |  |  |  |   |  |   |
| <b>ASSETS</b>  |       |  |  |  |  |   |  |   |
| Investments in securities, at market value                                 | 2c    | 143,373,519  | 27,297,782,742   | 273,001,241  | 163,957,062                                    | 1,932,212,828   | 450,339,130  | 844,106,779   |
| Cash and liquid assets   |       | 362,926  | 127,828,416  | 392,064  | 8,230,047                                      | 5,387,501   | 4,934,586  | 4,144,710   |
| Dividend and interest receivable   | 2h    | 222,651  | 29,262,885   | –  | 509,329  | 837,343   | 1,116,074  | 2,823,158   |
| Receivable for investment securities sold                                  |       | –  | –  | 26,819   | –  | –   | 4,011  | 15,859  |
| Receivable for fund shares sold  |       | –  | –  | 96,137   | –  | 8,966   | 25,590   | 41,169  |
| Reimbursement receivable from Investment Manager                           | 3b    | –  | 130,640  | 4,941  | –  | 1   | 24,189   | 31,079  |
| Unrealised appreciation on forward foreign exchange contracts              | 2g    | –  | –  | –  | –  | –   | –  | –   |
| Unrealised appreciation on share class specific forward currency contracts | 2g    | –  | –  | –  | –  | 393,004   | –  | –   |
| Unrealised appreciation on futures contracts                               | 2e    | 2,436  | –  | –  | –  | 47,566  | –  | 6,486   |
| Other assets   |       | 17,579   | –  | –  | 2,132  | –   | –  | –   |
| <b>Total Assets</b>  |       | <b>143,979,111</b>                                 | <b>27,455,004,683</b>  | <b>273,521,202</b>   | <b>172,698,570</b>                             | <b>1,938,887,209</b>  | <b>456,443,580</b>   | <b>851,169,240</b>  |
| <b>LIABILITIES</b>   |       |  |  |  |  |   |  |   |
| Bank overdraft   |       | –  | 140  | –  | –  | 140,051   | 3  | 10,267  |
| Payable for investment securities purchased                                |       | –  | –  | –  | –  | –   | –  | –   |
| Payable for shares redeemed  |       | 1,585  | 174,224  | 339,197  | 26,752   | 110,615   | 16,035   | 67,938  |
| Accrued expenses and other liabilities                                     |       | 112,752  | 14,458,349   | 117,164  | 68,131   | 464,802   | 253,744  | 303,794   |
| Investment Manager fees payable  | 3b    | 35,832   | 4,449,133  | 43,155   | 31,269   | 301,725   | 94,784   | 149,735   |
| Unrealised depreciation on forward foreign exchange contracts              | 2g    | –  | –  | –  | –  | –   | –  | –   |
| Unrealised depreciation on share class specific forward currency contracts | 2g    | –  | –  | –  | –  | 4,847,078   | –  | –   |
| Unrealised depreciation on futures contracts                               | 2e    | –  | 1,154,060  | 460  | 132,090  | –   | 82,030   | 51,419  |
| <b>Total Liabilities</b>   |       | <b>150,169</b>                                     | <b>20,235,906</b>  | <b>499,976</b>   | <b>258,242</b>                                 | <b>5,864,271</b>  | <b>446,596</b>   | <b>583,153</b>  |
| <b>TOTAL NET ASSETS</b>  |       | <b>143,828,942</b>                                 | <b>27,434,768,777</b>  | <b>273,021,226</b>   | <b>172,440,328</b>                             | <b>1,933,022,938</b>  | <b>455,996,984</b>   | <b>850,586,087</b>  |

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

<sup>(b)</sup> This Sub-fund changed name during this period. Please refer to Note 14 for further details.

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

## Combined Statement of Net Assets (continued)

|  |       | State Street<br>Pacific Ex-Japan<br>ESG Screened<br>Index Equity<br>Fund <sup>(a),(b)</sup><br>USD | State Street<br>World ESG<br>Screened Index<br>Equity Fund <sup>(b)</sup><br>USD | State Street<br>World ESG<br>Index Equity<br>Fund<br>USD | State Street<br>Global Emerging<br>Markets ESG<br>Screened Index<br>Equity Fund <sup>(a),(b)</sup><br>USD | State Street<br>Flexible Asset<br>Allocation Plus<br>Fund<br>EUR | State Street<br>Europe Value<br>Spotlight Fund<br>EUR | State Street<br>Eurozone Value<br>Spotlight Fund <sup>(a)</sup><br>EUR |
|--|-------|--|--|--|---|--|---|--|
| As at 30 June 2021   | Notes |  |  |  |   |  |   |  |
| <b>ASSETS</b>  |       |  |  |  |   |  |   |  |
| Investments in securities, at market value                                 | 2c    | 89,146,215   | 6,254,071,181  | 488,145,486  | 341,954,452   | 173,366,892  | 127,085,235   | 113,925,087  |
| Cash and liquid assets   |       | 395,221  | 118,468,854  | 894,163  | 8,171,824   | 24,418,044   | 2,021,239   | 920,829  |
| Dividend and interest receivable   | 2h    | 280,620  | 6,671,191  | 445,086  | 858,682   | 116,219  | 447,099   | 314,710  |
| Receivable for investment securities sold                                  |       | –  | 45,517   | 2,088  | 15,003  | –  | –   | –  |
| Receivable for fund shares sold  |       | 15,083   | 1,751,300  | 235,129  | 2,866   | –  | –   | –  |
| Reimbursement receivable from Investment Manager                           | 3b    | 5,224  | 215,158  | 721  | 29,871  | 3,992  | –   | 3,045  |
| Unrealised appreciation on forward foreign exchange contracts              | 2g    | –  | –  | –  | –   | –  | –   | –  |
| Unrealised appreciation on share class specific forward currency contracts | 2g    | –  | 1,401,668  | 120,807  | –   | –  | –   | –  |
| Unrealised appreciation on futures contracts                               | 2e    | –  | 607,851  | 9,841  | –   | 893,599  | –   | –  |
| Other assets   |       | 21,659   | –  | –  | 40,226  | 21,183   | 25,210  | 35,546   |
| <b>Total Assets</b>  |       | <b>89,864,022</b>  | <b>6,383,232,720</b>   | <b>489,853,321</b>                                       | <b>351,072,924</b>  | <b>198,819,929</b>   | <b>129,578,783</b>                                    | <b>115,199,217</b>   |
| <b>LIABILITIES</b>   |       |  |  |  |   |  |   |  |
| Bank overdraft   |       | 3  | –  | 403  | –   | 45,510   | –   | –  |
| Payable for investment securities purchased                                |       | –  | –  | –  | –   | 6,792,562  | –   | –  |
| Payable for shares redeemed  |       | 4,228  | 1,162,088  | 1,726  | 151,446   | –  | 9,002   | 147,704  |
| Accrued expenses and other liabilities                                     |       | 97,822   | 1,874,227  | 370,053  | 167,496   | 130,062  | 78,716  | 65,537   |
| Investment Manager fees payable  | 3b    | 17,563   | 674,236  | 179,568  | 95,816  | 21,488   | 68,023  | 11,705   |
| Unrealised depreciation on forward foreign exchange contracts              | 2g    | –  | –  | –  | –   | –  | –   | –  |
| Unrealised depreciation on share class specific forward currency contracts | 2g    | –  | 5,628,002  | 3,445,539  | –   | –  | –   | –  |
| Unrealised depreciation on futures contracts                               | 2e    | 6,307  | 620,063  | –  | 32,720  | 494,900  | –   | –  |
| <b>Total Liabilities</b>   |       | <b>125,923</b>   | <b>9,958,616</b>   | <b>3,997,289</b>   | <b>447,478</b>  | <b>7,484,522</b>   | <b>155,741</b>  | <b>224,946</b>   |
| <b>TOTAL NET ASSETS</b>  |       | <b>89,738,099</b>  | <b>6,373,274,104</b>   | <b>485,856,032</b>                                       | <b>350,625,446</b>  | <b>191,335,407</b>   | <b>129,423,042</b>                                    | <b>114,974,271</b>   |

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

<sup>(b)</sup> This Sub-fund changed name during this period. Please refer to Note 14 for further details.

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



## Combined Statement of Net Assets (continued)

|  |       | State Street US<br>Value Spotlight<br>Fund<br>USD | State Street Asia<br>Pacific Value<br>Spotlight Fund<br>USD | State Street<br>Global Value<br>Spotlight Fund<br>EUR | State Street<br>Multi-Factor<br>Global ESG<br>Equity Fund<br>USD | State Street<br>Europe ESG<br>Screened<br>Enhanced<br>Equity Fund<br>EUR | State Street<br>North America<br>ESG Screened<br>Enhanced<br>Equity Fund<br>USD | State Street<br>Global ESG<br>Screened<br>Enhanced<br>Equity Fund<br>USD |
|--|-------|---|---|---|--|--|---|--|
| As at 30 June 2021   | Notes |   |   |   |  |  |   |  |
| <b>ASSETS</b>  |       |   |   |   |  |  |   |  |
| Investments in securities, at market value                                 | 2c    | 22,755,218  | 40,708,826  | 183,473,082   | 316,086,434  | 387,410,653  | 611,587,795   | 75,188,308   |
| Cash and liquid assets   |       | 459,176   | 1,771,295   | 2,732,133   | 4,139,556  | 8,079,617  | 6,182,353   | 1,083,803  |
| Dividend and interest receivable   | 2h    | 16,318  | 56,478  | 284,666   | 502,422  | 1,539,651  | 400,593   | 238,056  |
| Receivable for investment securities sold                                  |       | –   | –   | 446,084   | 8,259  | –  | –   | –  |
| Receivable for fund shares sold  |       | 534,541   | 4,400   | –   | 6,781  | 2,192  | –   | 49,468   |
| Reimbursement receivable from Investment Manager                           | 3b    | 4,746   | 6,220   | 5,368   | 3  | 5,673  | 33  | 10,249   |
| Unrealised appreciation on forward foreign exchange contracts              | 2g    | –   | –   | 513,630   | –  | –  | –   | –  |
| Unrealised appreciation on share class specific forward currency contracts | 2g    | –   | –   | –   | –  | 14,878   | 200,826   | –  |
| Unrealised appreciation on futures contracts                               | 2e    | –   | –   | –   | 53,956   | 5,501  | 63,246  | 11,455   |
| Other assets   |       | 18,806  | 23,759  | 18,202  | 15,502   | 61,720   | 23,438  | 30,848   |
| <b>Total Assets</b>  |       | <b>23,788,805</b>                                 | <b>42,570,978</b>   | <b>187,473,165</b>                                    | <b>320,812,913</b>   | <b>397,119,885</b>   | <b>618,458,284</b>  | <b>76,612,187</b>  |
| <b>LIABILITIES</b>   |       |   |   |   |  |  |   |  |
| Bank overdraft   |       | –   | 91,819  | 580,391   | –  | 10,279   | –   | 77   |
| Payable for investment securities purchased                                |       | 534,851   | –   | –   | –  | –  | –   | 248  |
| Payable for shares redeemed  |       | –   | 34,718  | 21,110  | 3,118  | 5,617  | –   | –  |
| Accrued expenses and other liabilities                                     |       | 76,169  | 85,538  | 73,934  | 190,618  | 193,644  | 192,115   | 120,120  |
| Investment Manager fees payable  | 3b    | 99  | 6,234   | 11,810  | 34,119   | 115,124  | 167,212   | 24,215   |
| Unrealised depreciation on forward foreign exchange contracts              | 2g    | –   | –   | –   | –  | –  | –   | –  |
| Unrealised depreciation on share class specific forward currency contracts | 2g    | –   | –   | –   | –  | 129,525  | 1,059,909   | –  |
| Unrealised depreciation on futures contracts                               | 2e    | –   | –   | –   | 5,039  | 100,745  | –   | 5,820  |
| <b>Total Liabilities</b>   |       | <b>611,119</b>                                    | <b>218,309</b>  | <b>687,245</b>  | <b>232,894</b>   | <b>554,934</b>   | <b>1,419,236</b>  | <b>150,480</b>   |
| <b>TOTAL NET ASSETS</b>  |       | <b>23,177,686</b>                                 | <b>42,352,669</b>   | <b>186,785,920</b>                                    | <b>320,580,019</b>   | <b>396,564,951</b>   | <b>617,039,048</b>  | <b>76,461,707</b>  |

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

## Combined Statement of Net Assets (continued)

|  |       | State Street<br>Emerging<br>Markets SRI<br>Enhanced<br>Equity Fund<br>USD | State Street<br>Emerging<br>Markets ESG<br>Screened<br>Enhanced<br>Equity Fund<br>USD | State Street<br>EMU ESG<br>Screened Equity<br>Fund<br>EUR | State Street<br>Europe Small<br>Cap ESG<br>Screened Equity<br>Fund<br>EUR | State Street<br>Emerging Asia<br>ESG Screened<br>Equity Fund<br>EUR | State Street<br>Emerging<br>Markets Select<br>ESG Screened<br>Equity Fund<br>EUR | State Street<br>Emerging<br>Markets Small<br>Cap ESG<br>Screened Equity<br>Fund<br>USD |
|--|-------|---|---|---|---|---|--|--|
| As at 30 June 2021   | Notes |   |   |   |   |   |  |  |
| <b>ASSETS</b>  |       |   |   |   |   |   |  |  |
| Investments in securities, at market value                                 | 2c    | 1,807,070,703   | 1,649,145,698   | 35,755,662  | 34,028,281  | 23,362,292  | 16,737,528   | 324,253,235  |
| Cash and liquid assets   |       | 4,103,880   | 3,586,841   | 490,771   | 140,062   | 251,837   | 304,076  | 1,493,509  |
| Dividend and interest receivable   | 2h    | 6,334,032   | 4,858,036   | 79,501  | 121,337   | 97,126  | 107,445  | 1,348,272  |
| Receivable for investment securities sold                                  |       | 48,545  | 40,531  | –   | –   | –   | 580  | 104,799  |
| Receivable for fund shares sold  |       | –   | 620   | 712   | 1,088   | –   | –  | –  |
| Reimbursement receivable from Investment Manager                           | 3b    | –   | 3,821   | 8,828   | 20,258  | 1,160   | 10,747   | –  |
| Unrealised appreciation on forward foreign exchange contracts              | 2g    | –   | –   | –   | –   | –   | –  | –  |
| Unrealised appreciation on share class specific forward currency contracts | 2g    | –   | –   | –   | –   | –   | –  | –  |
| Unrealised appreciation on futures contracts                               | 2e    | –   | –   | –   | –   | –   | –  | –  |
| Other assets   |       | 21,630  | 135,068   | 34,487  | 96,261  | 42,274  | 27,713   | 77,060   |
| <b>Total Assets</b>  |       | <b>1,817,578,790</b>  | <b>1,657,770,615</b>  | <b>36,369,961</b>   | <b>34,407,287</b>   | <b>23,754,689</b>   | <b>17,188,089</b>  | <b>327,276,875</b>   |
| <b>LIABILITIES</b>   |       |   |   |   |   |   |  |  |
| Bank overdraft   |       | –   | –   | –   | –   | –   | –  | –  |
| Payable for investment securities purchased                                |       | –   | –   | –   | –   | –   | –  | –  |
| Payable for shares redeemed  |       | –   | 5,029   | –   | 12,437  | –   | –  | 19,996   |
| Accrued expenses and other liabilities                                     |       | 657,090   | 551,887   | 71,953  | 71,947  | 81,108  | 77,897   | 173,897  |
| Investment Manager fees payable  | 3b    | 664,996   | 578,692   | 44,791  | 61,146  | 33,547  | 31,355   | 292,074  |
| Unrealised depreciation on forward foreign exchange contracts              | 2g    | –   | –   | –   | –   | –   | –  | –  |
| Unrealised depreciation on share class specific forward currency contracts | 2g    | –   | –   | –   | –   | –   | –  | –  |
| Unrealised depreciation on futures contracts                               | 2e    | 260   | 260   | 6,075   | –   | –   | 1,016  | –  |
| <b>Total Liabilities</b>   |       | <b>1,322,346</b>  | <b>1,135,868</b>  | <b>122,819</b>  | <b>145,530</b>  | <b>114,655</b>  | <b>110,268</b>   | <b>485,967</b>   |
| <b>TOTAL NET ASSETS</b>  |       | <b>1,816,256,444</b>  | <b>1,656,634,747</b>  | <b>36,247,142</b>   | <b>34,261,757</b>   | <b>23,640,034</b>   | <b>17,077,821</b>  | <b>326,790,908</b>   |

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

## Combined Statement of Net Assets (continued)

|  |       | State Street<br>Europe ESG<br>Screened<br>Managed<br>Volatility Equity<br>Fund<br>EUR | State Street<br>Global ESG<br>Screened<br>Managed<br>Volatility Equity<br>Fund<br>USD | State Street<br>Global ESG<br>Screened<br>Defensive Equity<br>Fund <sup>(a)</sup><br>USD | State Street<br>Europe ESG<br>Screened<br>Defensive Equity<br>Fund<br>EUR | State Street<br>Global Treasury<br>1-10 Year Bond<br>Index Fund<br>USD | State Street<br>Emerging<br>Markets Local<br>Currency<br>Government<br>Bond Index<br>Fund<br>USD | State Street<br>Emerging<br>Markets<br>Opportunities<br>Equity Fund<br>USD |
|--|-------|---|---|--|---|--|--|--|
| As at 30 June 2021   | Notes |   |   |  |   |  |  |  |
| <b>ASSETS</b>  |       |   |   |  |   |  |  |  |
| Investments in securities, at market value                                 | 2c    | 87,662,213  | 210,842,713   | 294,056,781  | 5,456,212   | 2,121,321,822  | 1,782,518,174  | 26,087,063   |
| Cash and liquid assets   |       | 276,928   | 717,757   | 2,861,636  | 35,828  | 29,472,475   | 26,428,818   | 1,528,526  |
| Dividend and interest receivable   | 2h    | 500,941   | 309,443   | 367,669  | 19,316  | 9,726,920  | 26,646,108   | 21,903   |
| Receivable for investment securities sold                                  |       | 489,673   | 10,778  | –  | –   | 630,953  | –  | –  |
| Receivable for fund shares sold  |       | 17,149  | 8,079   | –  | –   | 13,284,065   | 35,853   | –  |
| Reimbursement receivable from Investment Manager                           | 3b    | –   | –   | –  | 10,518  | 15,748   | –  | 13,071   |
| Unrealised appreciation on forward foreign exchange contracts              | 2g    | –   | –   | –  | –   | –  | 160,389  | –  |
| Unrealised appreciation on share class specific forward currency contracts | 2g    | –   | –   | –  | –   | 15,172,779   | –  | –  |
| Unrealised appreciation on futures contracts                               | 2e    | –   | 7,346   | –  | –   | –  | –  | –  |
| Other assets   |       | 17,329  | 51,683  | 27,375   | 15,812  | 16,229   | 1,787  | 16,176   |
| <b>Total Assets</b>  |       | <b>88,964,233</b>   | <b>211,947,799</b>  | <b>297,313,461</b>   | <b>5,537,686</b>  | <b>2,189,640,991</b>   | <b>1,835,791,129</b>   | <b>27,666,739</b>  |
| <b>LIABILITIES</b>   |       |   |   |  |   |  |  |  |
| Bank overdraft   |       | –   | –   | –  | –   | –  | –  | 568,597  |
| Payable for investment securities purchased                                |       | –   | 30,867  | 22,226   | –   | 12,505,499   | 2,189,985  | –  |
| Payable for shares redeemed  |       | 517,690   | 43,166  | –  | –   | 152,834  | 23,902   | –  |
| Accrued expenses and other liabilities                                     |       | 139,128   | 253,739   | 104,250  | 52,054  | 311,444  | 282,161  | 65,993   |
| Investment Manager fees payable  | 3b    | 97,626  | 205,320   | 52,338   | 3,373   | 298,128  | 205,036  | 22,115   |
| Unrealised depreciation on forward foreign exchange contracts              | 2g    | –   | –   | –  | –   | –  | 111,580  | –  |
| Unrealised depreciation on share class specific forward currency contracts | 2g    | –   | –   | –  | –   | 26,667,908   | –  | –  |
| Unrealised depreciation on futures contracts                               | 2e    | –   | 8,730   | –  | –   | –  | –  | –  |
| <b>Total Liabilities</b>   |       | <b>754,444</b>  | <b>541,822</b>  | <b>178,814</b>   | <b>55,427</b>   | <b>39,935,813</b>  | <b>2,812,664</b>   | <b>656,705</b>   |
| <b>TOTAL NET ASSETS</b>  |       | <b>88,209,789</b>   | <b>211,405,977</b>  | <b>297,134,647</b>   | <b>5,482,259</b>  | <b>2,149,705,178</b>   | <b>1,832,978,465</b>   | <b>27,010,034</b>  |

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

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

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

|  |       | State Street<br>Global<br>Opportunities<br>Equity Fund<br>USD | State Street<br>Sustainable<br>Climate US<br>Corporate Bond<br>Fund <sup>(c)</sup><br>USD | State Street<br>Sustainable<br>Climate Euro<br>Corporate Bond<br>Fund <sup>(c)</sup><br>EUR | State Street<br>Global High<br>Yield Bond ESG<br>Screened Index<br>Fund <sup>(c)</sup><br>USD |
|--|-------|---|---|---|---|
| As at 30 June 2021   | Notes |   |   |   |   |
| <b>ASSETS</b>  |       |   |   |   |   |
| Investments in securities, at market value                                 | 2c    | 99,548,048  | 145,053,485   | 124,819,470   | 153,442,234   |
| Cash and liquid assets   |       | 1,961,992   | 382,538   | 365,569   | 946,411   |
| Dividend and interest receivable   | 2h    | 26,262  | 1,208,022   | 719,038   | 2,264,289   |
| Receivable for investment securities sold                                  |       | –   | 537,745   | 1,316,200   | 204,218   |
| Receivable for fund shares sold  |       | –   | –   | –   | 178,386   |
| Reimbursement receivable from Investment Manager                           | 3b    | 17,524  | 4,311   | 2,195   | –   |
| Unrealised appreciation on forward foreign exchange contracts              | 2g    | –   | –   | –   | –   |
| Unrealised appreciation on share class specific forward currency contracts | 2g    | –   | 72,486  | –   | 659,850   |
| Unrealised appreciation on futures contracts                               | 2e    | –   | –   | –   | –   |
| Other assets   |       | 14,735  | –   | 1   | 1,733   |
| <b>Total Assets</b>  |       | <b>101,568,561</b>  | <b>147,258,587</b>  | <b>127,222,473</b>  | <b>157,697,121</b>  |
| <b>LIABILITIES</b>   |       |   |   |   |   |
| Bank overdraft   |       | –   | –   | 7,012   | –   |
| Payable for investment securities purchased                                |       | –   | 684,404   | 1,303,638   | 371,581   |
| Payable for shares redeemed  |       | –   | –   | –   | 21,381  |
| Accrued expenses and other liabilities                                     |       | 38,195  | 30,825  | 34,334  | 25,531  |
| Investment Manager fees payable  | 3b    | 61,951  | 18,341  | 16,564  | 23,343  |
| Unrealised depreciation on forward foreign exchange contracts              | 2g    | –   | –   | –   | –   |
| Unrealised depreciation on share class specific forward currency contracts | 2g    | –   | 467,208   | –   | 3,271,821   |
| Unrealised depreciation on futures contracts                               | 2e    | –   | –   | –   | –   |
| <b>Total Liabilities</b>   |       | <b>100,146</b>  | <b>1,200,778</b>  | <b>1,361,548</b>  | <b>3,713,657</b>  |
| <b>TOTAL NET ASSETS</b>  |       | <b>101,468,415</b>  | <b>146,057,809</b>  | <b>125,860,925</b>  | <b>153,983,464</b>  |

<sup>(c)</sup> This Sub-fund was launched during the period. Please refer to Note 14 for further details.

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

## Combined Statement of Operations

|  |       | Combined<br>EUR    | State Street<br>Euro Core<br>Treasury Bond<br>Index Fund<br>EUR | State Street<br>EMU<br>Government<br>Bond Index<br>Fund<br>EUR | State Street<br>EMU<br>Government<br>Long Bond<br>Index Fund<br>EUR | State Street<br>Euro Inflation<br>Linked Bond<br>Index Fund<br>EUR | State Street<br>Euro Corporate<br>Bond ESG<br>Screened Index<br>Fund <sup>(a)</sup><br>EUR | State Street<br>Euro Corporate<br>ex-Financials<br>Bond Index<br>Fund<br>EUR |
|--|-------|--------------------|---|--|---|--|--|--|
| For the period ended 30 June 2021                  | Notes |                    |   |  |   |  |  |  |
| <b>INCOME</b>                                      |       |                    |   |  |   |  |  |  |
| Interest   | 2h    | 92,137,611         | 488,074   | 1,348,772  | 227,157   | 3,186,857  | 11,592,603   | 573,644  |
| Dividends (net of withholding tax)                 | 2h    | 158,350,802        | –   | –  | –   | –  | –  | –  |
| Securities lending income                          | 10    | 2,817,135          | 37,660  | –  | 1,358   | 237  | 141,738  | 8,051  |
| Other income                                       |       | 34,036             | 502   | 323  | 126   | 99   | –  | 127  |
| <b>Total income</b>                                |       | <b>253,339,584</b> | <b>526,236</b>  | <b>1,349,095</b>   | <b>228,641</b>  | <b>3,187,193</b>   | <b>11,734,341</b>  | <b>581,822</b>   |
| <b>EXPENSES</b>                                    |       |                    |   |  |   |  |  |  |
| Investment Manager Fees                            | 3b    | 27,792,885         | 276,538   | 328,625  | 34,568  | 119,405  | 1,018,169  | 109,645  |
| Depositary, Administration and Transfer Agent fees | 3a    | 7,736,549          | 124,391   | 456,108  | 31,536  | 38,707   | 432,490  | 32,996   |
| Professional fees                                  |       | 941,487            | 10,013  | 9,462  | 7,958   | 11,897   | 21,256   | 7,751  |
| Taxe d'abonnement                                  | 4     | 372,457            | –   | –  | –   | –  | –  | –  |
| Securities lending expenses                        | 10    | 704,286            | 9,415   | –  | 340   | 59   | 35,435   | 2,013  |
| Other expenses                                     | 3c    | 1,586,145          | 15,438  | 18,040   | 1,944   | 4,488  | 28,599   | 8,140  |
| Waiver, reimbursement from Investment Manager      | 3b    | (1,779,731)        | –   | (311,101)  | (18,028)  | –  | (77,671)   | –  |
| <b>Total expenses</b>                              |       | <b>37,354,078</b>  | <b>435,795</b>  | <b>501,134</b>   | <b>58,318</b>   | <b>174,556</b>   | <b>1,458,278</b>   | <b>160,545</b>   |
| <b>NET INVESTMENT INCOME / (LOSS)</b>              |       | <b>215,985,507</b> | <b>90,441</b>   | <b>847,961</b>   | <b>170,323</b>  | <b>3,012,637</b>   | <b>10,276,063</b>  | <b>421,277</b>   |

<sup>(a)</sup>This Sub-fund changed name during this period. Please refer to Note 14 for further details.

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

## Combined Statement of Operations *(continued)*

|  |       | State Street<br>Euro<br>Sustainable<br>Corporate Bond<br>Index Fund<br>EUR | State Street<br>Euro Issuer<br>Scored<br>Corporate Bond<br>ESG Screened<br>Index Fund <sup>(a)</sup><br>EUR | State Street US<br>Corporate Bond<br>ESG Screened<br>Index Fund <sup>(a)</sup><br>USD | State Street US<br>Issuer Scored<br>Corporate Bond<br>ESG Screened<br>Index Fund <sup>(a)</sup><br>USD | State Street<br>Global Treasury<br>Bond Index<br>Fund<br>USD | State Street<br>Global<br>Aggregate Bond<br>Index Fund<br>USD | State Street<br>Australia Index<br>Equity Fund<br>AUD |
|--|-------|--|---|---|--|--|---|---|
| For the period ended 30 June 2021                  | Notes |  |   |   |  |  |   |   |
| <b>INCOME</b>                                      |       |  |   |   |  |  |   |   |
| Interest   | 2h    | 4,089,243  | 120,645   | 455,138   | 991,584  | 8,489,151  | 33,287,549  | –   |
| Dividends (net of withholding tax)                 | 2h    | –  | –   | –   | –  | –  | –   | 750,593   |
| Securities lending income                          | 10    | 77,895   | 2,649   | –   | –  | 224,106  | 307,823   | 4,572   |
| Other income                                       |       | 566  | 10,203  | 119   | 9,335  | 1,325  | 1,743   | 232   |
| <b>Total income</b>                                |       | <b>4,167,704</b>   | <b>133,497</b>  | <b>455,257</b>  | <b>1,000,919</b>   | <b>8,714,582</b>   | <b>33,597,115</b>   | <b>755,397</b>  |
| <b>EXPENSES</b>                                    |       |  |   |   |  |  |   |   |
| Investment Manager Fees                            | 3b    | 515,932  | 47,605  | 23,205  | 93,618   | 1,526,662  | 1,712,245   | 88,748  |
| Depository, Administration and Transfer Agent fees | 3a    | 151,888  | 38,581  | 39,485  | 54,150   | 605,681  | 820,571   | 83,668  |
| Professional fees                                  |       | 14,497   | 7,785   | 10,409  | 8,460  | 30,520   | 30,939  | 11,432  |
| Taxe d'abonnement                                  | 4     | –  | –   | –   | –  | –  | –   | –   |
| Securities lending expenses                        | 10    | 19,474   | 662   | –   | –  | 56,027   | 76,956  | 1,143   |
| Other expenses                                     | 3c    | 44,064   | 961   | 3,294   | 1,459  | 51,566   | 140,479   | 13,352  |
| Waiver, reimbursement from Investment Manager      | 3b    | –  | (7,600)   | (43,845)  | (4,425)  | (68,011)   | –   | (82,075)  |
| <b>Total expenses</b>                              |       | <b>745,855</b>   | <b>87,994</b>   | <b>32,548</b>   | <b>153,262</b>   | <b>2,202,445</b>   | <b>2,781,190</b>  | <b>116,268</b>  |
| <b>NET INVESTMENT INCOME / (LOSS)</b>              |       | <b>3,421,849</b>   | <b>45,503</b>   | <b>422,709</b>  | <b>847,657</b>   | <b>6,512,137</b>   | <b>30,815,925</b>   | <b>639,129</b>  |

<sup>(a)</sup>This Sub-fund changed name during this period. Please refer to Note 14 for further details.

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

## Combined Statement of Operations *(continued)*

|  |       | State Street<br>Canada Index<br>Equity Fund<br>CAD | State Street<br>Japan ESG<br>Screened Index<br>Equity Fund <sup>(a)</sup><br>JPY | State Street<br>Switzerland<br>Index Equity<br>Fund<br>CHF | State Street UK<br>Index Equity<br>Fund<br>GBP | State Street US<br>ESG Screened<br>Index Equity<br>Fund <sup>(a)</sup><br>USD | State Street<br>EMU ESG<br>Screened Index<br>Equity Fund <sup>(a)</sup><br>EUR | State Street<br>Europe ESG<br>Screened Index<br>Equity Fund <sup>(a)</sup><br>EUR |
|--|-------|--|--|--|--|---|--|---|
| For the period ended 30 June 2021                  | Notes |  |  |  |  |   |  |   |
| <b>INCOME</b>                                      |       |  |  |  |  |   |  |   |
| Interest   | 2h    | 103  | –  | –  | 37   | –   | –  | –   |
| Dividends (net of withholding tax)                 | 2h    | 1,423,457  | 265,963,890  | 3,953,166  | 3,140,747                                      | 9,194,324   | 7,453,022  | 14,745,169  |
| Securities lending income                          | 10    | 191,758  | 10,504,825   | 169,760  | 974  | 40,368  | 61,428   | 164,475   |
| Other income                                       |       | 6  | 22,715   | 202  | 126  | 841   | 319  | 500   |
| <b>Total income</b>                                |       | <b>1,615,324</b>                                   | <b>276,491,430</b>   | <b>4,123,128</b>   | <b>3,141,884</b>                               | <b>9,235,533</b>  | <b>7,514,769</b>   | <b>14,910,144</b>   |
| <b>EXPENSES</b>                                    |       |  |  |  |  |   |  |   |
| Investment Manager Fees                            | 3b    | 192,212  | 27,012,377   | 261,362  | 161,053  | 1,745,784   | 556,764  | 882,648   |
| Depositary, Administration and Transfer Agent fees | 3a    | 63,708   | 8,008,735  | 97,331   | 39,660   | 310,324   | 157,779  | 189,021   |
| Professional fees                                  |       | 14,036   | 1,505,996  | 8,710  | 7,374  | 20,740  | 18,511   | 18,019  |
| Taxe d'abonnement                                  | 4     | –  | –  | –  | –  | –   | –  | –   |
| Securities lending expenses                        | 10    | 47,940   | 2,626,206  | 42,440   | 243  | 10,092  | 15,357   | 41,119  |
| Other expenses                                     | 3c    | 14,468   | 2,927,041  | 24,448   | 10,970   | 73,298  | 33,952   | 82,799  |
| Waiver, reimbursement from Investment Manager      | 3b    | (25,922)   | (130,638)  | (21,363)   | –  | –   | (55,771)   | (48,288)  |
| <b>Total expenses</b>                              |       | <b>306,442</b>                                     | <b>41,949,717</b>  | <b>412,928</b>   | <b>219,300</b>                                 | <b>2,160,238</b>  | <b>726,592</b>   | <b>1,165,318</b>  |
| <b>NET INVESTMENT INCOME / (LOSS)</b>              |       | <b>1,308,882</b>                                   | <b>234,541,713</b>   | <b>3,710,200</b>   | <b>2,922,584</b>                               | <b>7,075,295</b>  | <b>6,788,177</b>   | <b>13,744,826</b>   |

<sup>(a)</sup>This Sub-fund changed name during this period. Please refer to Note 14 for further details.

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

## Combined Statement of Operations *(continued)*

|  |       | State Street<br>Pacific Ex-Japan<br>ESG Screened<br>Index Equity<br>Fund <sup>(a)</sup><br>USD | State Street<br>World ESG<br>Screened Index<br>Equity Fund <sup>(a)</sup><br>USD | State Street<br>World ESG<br>Index Equity<br>Fund<br>USD | State Street<br>Global Emerging<br>Markets ESG<br>Screened Index<br>Equity Fund <sup>(a)</sup><br>USD | State Street<br>Flexible Asset<br>Allocation Plus<br>Fund<br>EUR | State Street<br>Europe Value<br>Spotlight Fund<br>EUR | State Street<br>Eurozone Value<br>Spotlight Fund<br>EUR |
|--|-------|--|--|--|---|--|---|---|
| For the period ended 30 June 2021                  | Notes |  |  |  |   |  |   |   |
| <b>INCOME</b>                                      |       |  |  |  |   |  |   |   |
| Interest   | 2h    | –  | –  | –  | 14  | –  | –   | –   |
| Dividends (net of withholding tax)                 | 2h    | 1,562,949  | 47,597,853   | 3,104,470  | 3,308,367   | 199,737  | 2,625,172   | 2,407,965   |
| Securities lending income                          | 10    | 4,958  | 766,954  | 49,031   | 38,601  | 1,238  | –   | –   |
| Other income                                       |       | 96   | 930  | –  | –   | 147  | 196   | 85  |
| <b>Total income</b>                                |       | <b>1,568,003</b>   | <b>48,365,737</b>  | <b>3,153,501</b>   | <b>3,346,982</b>  | <b>201,122</b>   | <b>2,625,368</b>                                      | <b>2,408,050</b>  |
| <b>EXPENSES</b>                                    |       |  |  |  |   |  |   |   |
| Investment Manager Fees                            | 3b    | 103,980  | 3,919,963  | 297,899  | 618,788   | 115,104  | 394,392   | 142,562   |
| Depositary, Administration and Transfer Agent fees | 3a    | 67,900   | 1,150,433  | 172,816  | 185,039   | 91,672   | 33,613  | 35,405  |
| Professional fees                                  |       | 12,003   | 47,561   | 15,063   | 23,315  | 9,890  | 9,718   | 7,947   |
| Taxe d'abonnement                                  | 4     | –  | –  | –  | –   | 11,578   | 6,905   | 9,430   |
| Securities lending expenses                        | 10    | 1,240  | 191,739  | 12,258   | 9,650   | 310  | –   | –   |
| Other expenses                                     | 3c    | 12,381   | 261,847  | 39,519   | 38,910  | 345,664  | 11,609  | 13,539  |
| Waiver, reimbursement from Investment Manager      | 3b    | (45,312)   | (405,782)  | (134,536)  | (50,079)  | (24,430)   | –   | –   |
| <b>Total expenses</b>                              |       | <b>152,192</b>   | <b>5,165,761</b>   | <b>403,019</b>   | <b>825,623</b>  | <b>549,788</b>   | <b>456,237</b>  | <b>208,883</b>  |
| <b>NET INVESTMENT INCOME / (LOSS)</b>              |       | <b>1,415,811</b>   | <b>43,199,976</b>  | <b>2,750,482</b>   | <b>2,521,359</b>  | <b>(348,666)</b>   | <b>2,169,131</b>                                      | <b>2,199,167</b>  |

<sup>(a)</sup>This Sub-fund changed name during this period. Please refer to Note 14 for further details.

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



## Combined Statement of Operations *(continued)*

|  |       | State Street US<br>Value Spotlight<br>Fund<br>USD | State Street Asia<br>Pacific Value<br>Spotlight Fund<br>USD | State Street<br>Global Value<br>Spotlight Fund<br>EUR | State Street<br>Multi-Factor<br>Global ESG<br>Equity Fund<br>USD | State Street<br>Europe ESG<br>Screened<br>Enhanced<br>Equity Fund<br>EUR | State Street<br>North America<br>ESG Screened<br>Enhanced<br>Equity Fund<br>USD | State Street<br>Global ESG<br>Screened<br>Enhanced<br>Equity Fund<br>USD |
|--|-------|---|---|---|--|--|---|--|
| For the period ended 30 June 2021                  | Notes |   |   |   |  |  |   |  |
| <b>INCOME</b>                                      |       |   |   |   |  |  |   |  |
| Interest   | 2h    | –   | –   | –   | –  | –  | –   | –  |
| Dividends (net of withholding tax)                 | 2h    | 133,907   | 438,727   | 1,533,900   | 4,362,136  | 9,456,143  | 4,189,646   | 780,302  |
| Securities lending income                          | 10    | –   | –   | –   | 41,158   | 93,985   | 47,463  | 9,727  |
| Other income                                       |       | 93  | –   | –   | 370  | 512  | 633   | 3,459  |
| <b>Total income</b>                                |       | <b>134,000</b>                                    | <b>438,727</b>  | <b>1,533,900</b>                                      | <b>4,403,664</b>   | <b>9,550,640</b>   | <b>4,237,742</b>  | <b>793,488</b>   |
| <b>EXPENSES</b>                                    |       |   |   |   |  |  |   |  |
| Investment Manager Fees                            | 3b    | 567   | 25,387  | 62,063  | 225,271  | 575,726  | 1,070,723   | 136,710  |
| Depositary, Administration and Transfer Agent fees | 3a    | 43,251  | 53,558  | 32,189  | 143,685  | 121,027  | 123,612   | 46,663   |
| Professional fees                                  |       | 9,849   | 10,636  | 9,305   | 15,823   | 15,733   | 16,060  | 15,757   |
| Taxe d'abonnement                                  | 4     | 1,133   | 2,065   | 9,367   | 18,353   | 26,384   | 50,734  | 3,951  |
| Securities lending expenses                        | 10    | –   | –   | –   | 10,289   | 23,496   | 11,866  | 2,432  |
| Other expenses                                     | 3c    | 2,923   | 4,531   | 9,005   | 10,614   | 19,714   | 9,572   | 9,766  |
| Waiver, reimbursement from Investment Manager      | 3b    | (45,533)  | (50,234)  | –   | –  | –  | –   | (23,893)   |
| <b>Total expenses</b>                              |       | <b>12,190</b>                                     | <b>45,943</b>   | <b>121,929</b>  | <b>424,035</b>   | <b>782,080</b>   | <b>1,282,567</b>  | <b>191,386</b>   |
| <b>NET INVESTMENT INCOME / (LOSS)</b>              |       | <b>121,810</b>                                    | <b>392,784</b>  | <b>1,411,971</b>                                      | <b>3,979,629</b>   | <b>8,768,560</b>   | <b>2,955,175</b>  | <b>602,102</b>   |

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

## Combined Statement of Operations *(continued)*

|  |       | State Street<br>Emerging<br>Markets SRI<br>Enhanced<br>Equity Fund<br>USD | State Street<br>Emerging<br>Markets ESG<br>Screened<br>Enhanced<br>Equity Fund<br>USD | State Street<br>EMU ESG<br>Screened Equity<br>Fund<br>EUR | State Street<br>Europe Small<br>Cap ESG<br>Screened Equity<br>Fund<br>EUR | State Street<br>Emerging Asia<br>ESG Screened<br>Equity Fund<br>EUR | State Street<br>Emerging<br>Markets Select<br>ESG Screened<br>Equity Fund<br>EUR | State Street<br>Emerging<br>Markets Small<br>Cap ESG<br>Screened Equity<br>Fund<br>USD |
|--|-------|---|---|---|---|---|--|--|
| For the period ended 30 June 2021                  | Notes |   |   |   |   |   |  |  |
| <b>INCOME</b>                                      |       |   |   |   |   |   |  |  |
| Interest   | 2h    | –   | 3,686   | –   | –   | –   | 40,286   | –  |
| Dividends (net of withholding tax)                 | 2h    | 21,584,413  | 18,746,166  | 741,955   | 758,398   | 274,952   | 279,265  | 4,002,617  |
| Securities lending income                          | 10    | 75,036  | 252,303   | 6,809   | 7,099   | 1,515   | 4,710  | 15,314   |
| Other income                                       |       | –   | –   | 73  | 71  | –   | –  | –  |
| <b>Total income</b>                                |       | <b>21,659,449</b>   | <b>19,002,155</b>   | <b>748,837</b>  | <b>765,568</b>  | <b>276,467</b>  | <b>324,261</b>   | <b>4,017,931</b>   |
| <b>EXPENSES</b>                                    |       |   |   |   |   |   |  |  |
| Investment Manager Fees                            | 3b    | 4,082,856   | 3,560,732   | 243,901   | 237,452   | 201,820   | 150,154  | 1,622,852  |
| Depositary, Administration and Transfer Agent fees | 3a    | 657,225   | 610,535   | 45,817  | 40,523  | 49,584  | 54,445   | 159,418  |
| Professional fees                                  |       | 93,186  | 204,857   | 12,025  | 9,511   | 24,496  | 21,048   | 39,269   |
| Taxe d'abonnement                                  | 4     | 88,269  | 84,305  | 8,379   | 8,252   | 5,881   | 3,653  | 15,834   |
| Securities lending expenses                        | 10    | 18,759  | 63,076  | 1,702   | 1,775   | 379   | 1,177  | 3,828  |
| Other expenses                                     | 3c    | 46,922  | 55,162  | 19,142  | 25,035  | 17,988  | 13,072   | 23,609   |
| Waiver, reimbursement from Investment Manager      | 3b    | –   | –   | (60,450)  | (60,517)  | (63,518)  | (68,231)   | –  |
| <b>Total expenses</b>                              |       | <b>4,987,217</b>  | <b>4,578,667</b>  | <b>270,516</b>  | <b>262,031</b>  | <b>236,630</b>  | <b>175,318</b>   | <b>1,864,810</b>   |
| <b>NET INVESTMENT INCOME / (LOSS)</b>              |       | <b>16,672,232</b>   | <b>14,423,488</b>   | <b>478,321</b>  | <b>503,537</b>  | <b>39,837</b>   | <b>148,943</b>   | <b>2,153,121</b>   |

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

## Combined Statement of Operations *(continued)*

|  |       | State Street<br>Europe ESG<br>Screened<br>Managed<br>Volatility Equity<br>Fund<br>EUR | State Street<br>Global ESG<br>Screened<br>Managed<br>Volatility Equity<br>Fund<br>USD | State Street<br>Global ESG<br>Screened<br>Defensive Equity<br>Fund<br>USD | State Street<br>Europe ESG<br>Screened<br>Defensive Equity<br>Fund<br>EUR | State Street<br>Global Treasury<br>1-10 Year Bond<br>Index Fund<br>USD | State Street<br>Emerging<br>Markets Local<br>Currency<br>Government<br>Bond Index<br>Fund<br>USD | State Street<br>Emerging<br>Markets<br>Opportunities<br>Equity Fund<br>USD |
|--|-------|---|---|---|---|--|--|--|
| For the period ended 30 June 2021                  | Notes |   |   |   |   |  |  |  |
| <b>INCOME</b>                                      |       |   |   |   |   |  |  |  |
| Interest   | 2h    | –   | –   | –   | –   | 5,171,104  | 35,238,010   | –  |
| Dividends (net of withholding tax)                 | 2h    | 1,958,757   | 3,147,400   | 3,794,862   | 140,836   | –  | –  | 179,383  |
| Securities lending income                          | 10    | 40,590  | 79,612  | 57,776  | –   | 141,580  | 14,802   | –  |
| Other income                                       |       | 274   | 135   | 1,609   | 1,158   | 1,120  | –  | –  |
| <b>Total income</b>                                |       | <b>1,999,621</b>  | <b>3,227,147</b>  | <b>3,854,247</b>  | <b>141,994</b>  | <b>5,313,804</b>   | <b>35,252,812</b>  | <b>179,383</b>   |
| <b>EXPENSES</b>                                    |       |   |   |   |   |  |  |  |
| Investment Manager Fees                            | 3b    | 170,115   | 542,182   | 350,084   | 19,094  | 1,646,154  | 1,186,363  | 133,734  |
| Depository, Administration and Transfer Agent fees | 3a    | 50,235  | 131,318   | 29,319  | 27,368  | 334,167  | 415,997  | 44,947   |
| Professional fees                                  |       | 10,657  | 12,940  | 18,117  | 5,004   | 23,564   | 22,014   | 32,680   |
| Taxe d'abonnement                                  | 4     | 4,677   | 13,644  | 14,745  | 268   | –  | –  | 1,332  |
| Securities lending expenses                        | 10    | 10,148  | 19,903  | 14,444  | –   | 35,394   | 3,701  | –  |
| Other expenses                                     | 3c    | 4,081   | 22,002  | 3,970   | 47  | 72,577   | 50,878   | 7,071  |
| Waiver, reimbursement from Investment Manager      | 3b    | (19,773)  | (19,149)  | –   | (28,943)  | –  | –  | (52,529)   |
| <b>Total expenses</b>                              |       | <b>230,140</b>  | <b>722,840</b>  | <b>430,679</b>  | <b>22,838</b>   | <b>2,111,856</b>   | <b>1,678,953</b>   | <b>167,235</b>   |
| <b>NET INVESTMENT INCOME / (LOSS)</b>              |       | <b>1,769,481</b>  | <b>2,504,307</b>  | <b>3,423,568</b>  | <b>119,156</b>  | <b>3,201,948</b>   | <b>33,573,859</b>  | <b>12,148</b>  |

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

## Combined Statement of Operations *(continued)*

|  |       | State Street<br>Global<br>Opportunities<br>Equity Fund<br>USD | State Street<br>Sustainable<br>Climate US<br>Corporate Bond<br>Fund <sup>(b)</sup><br>USD | State Street<br>Sustainable<br>Climate Euro<br>Corporate Bond<br>Fund <sup>(b)</sup><br>EUR | State Street<br>Global High<br>Yield Bond ESG<br>Screened Index<br>Fund <sup>(b)</sup><br>USD |
|--|-------|---|---|---|---|
| For the period ended 30 June 2021                  | Notes |   |   |   |   |
| <b>INCOME</b>                                      |       |   |   |   |   |
| Interest   | 2h    | –   | 313,255   | 30,110  | 930,136   |
| Dividends (net of withholding tax)                 | 2h    | 478,628   | –   | –   | –   |
| Securities lending income                          | 10    | –   | –   | –   | –   |
| Other income                                       |       | –   | –   | –   | –   |
| <b>Total income</b>                                |       | <b>478,628</b>  | <b>313,255</b>  | <b>30,110</b>   | <b>930,136</b>  |
| <b>EXPENSES</b>                                    |       |   |   |   |   |
| Investment Manager Fees                            | 3b    | 313,736   | 24,030  | 22,224  | 41,500  |
| Depositary, Administration and Transfer Agent fees | 3a    | 49,025  | 3,947   | 8,399   | 13,495  |
| Professional fees                                  |       | 20,321  | 9,034   | 7,605   | 12,033  |
| Taxe d'abonnement                                  | 4     | 4,881   | 16,453  | 15,690  | –   |
| Securities lending expenses                        | 10    | –   | –   | –   | –   |
| Other expenses                                     | 3c    | 5,671   | 1,477   | 2,827   | 2,808   |
| Waiver, reimbursement from Investment Manager      | 3b    | (38,118)  | (12,913)  | (17,478)  | (2,906)   |
| <b>Total expenses</b>                              |       | <b>355,516</b>  | <b>42,028</b>   | <b>39,267</b>   | <b>66,930</b>   |
| <b>NET INVESTMENT INCOME / (LOSS)</b>              |       | <b>123,112</b>  | <b>271,227</b>  | <b>(9,157)</b>  | <b>863,206</b>  |

<sup>(b)</sup>This Sub-fund was launched during the period. Please refer to Note 14 for further details.

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

## Combined Statement of Changes in Net Assets

|  | Notes | Combined<br>EUR | State Street<br>Euro Core<br>Treasury Bond<br>Index Fund<br>EUR | State Street<br>EMU<br>Government<br>Bond Index<br>Fund<br>EUR | State Street<br>EMU<br>Government<br>Long Bond<br>Index Fund<br>EUR | State Street<br>Euro Inflation<br>Linked Bond<br>Index Fund <sup>(a)</sup><br>EUR | State Street<br>Euro Corporate<br>Bond ESG<br>Screened Index<br>Fund <sup>(a),(b)</sup><br>EUR | State Street<br>Euro Corporate<br>ex-Financials<br>Bond Index<br>Fund<br>EUR |
|--|-------|-----------------|---|--|---|---|--|--|
| For the period ended 30 June 2021  |       |                 |   |  |   |   |  |  |
| Net assets at the beginning of the Period                                |       | 26,634,202,144  | 657,592,007   | 507,995,707  | 48,179,439  | 148,381,982   | 2,049,752,817  | 98,773,193   |
| Net investment income/(loss)   |       | 215,985,507     | 90,441  | 847,961  | 170,323   | 3,012,637   | 10,276,063   | 421,277  |
| Net realised gain/(loss) from:   |       |                 |   |  |   |   |  |  |
| Investments  | 2c    | 588,507,970     | 1,027,813   | 1,817,267  | 473,948   | 1,723,962   | 12,347,266   | 345,825  |
| Futures contracts  | 2e    | 81,353,145      | –   | –  | –   | –   | –  | –  |
| Currencies   | 2d    | 188,213,309     | –   | –  | –   | –   | 926  | 21   |
| Net change in unrealised appreciation/(depreciation) on                  |       |                 |   |  |   |   |  |  |
| Investments  | 2c    | 545,678,085     | (23,675,261)  | (19,478,265)   | (4,663,712)   | (2,298,191)   | (31,629,827)   | (1,536,524)  |
| Futures contracts  | 2e    | (6,032,244)     | –   | –  | –   | –   | –  | –  |
| Currencies   | 2d    | (2,914,319)     | –   | –  | –   | –   | (156)  | (9)  |
| Forward foreign exchange contracts                                       | 2g    | (100,408,926)   | –   | –  | –   | –   | –  | –  |
| Total Net increase/(decrease) in net assets resulting from operations    |       | 1,510,382,527   | (22,557,007)  | (16,813,037)   | (4,019,441)   | 2,438,408   | (9,005,728)  | (769,410)  |
| Subscriptions  |       | 5,740,626,549   | 107,047,597   | 155,915,566  | 4,977,911   | 33,292,607  | 393,989,094  | 8,157,096  |
| Redemptions  |       | (5,282,773,511) | (95,426,287)  | (92,691,490)   | (2,024,081)   | (36,570,841)  | (447,780,832)  | (4,772,803)  |
| Distributions  | 7     | (14,664,432)    | (4,022)   | (107,981)  | –   | –   | (2,995,165)  | (65,277)   |
| Total Net increase/(decrease) in net assets from fund shares transaction |       | 443,188,606     | 11,617,288  | 63,116,095   | 2,953,830   | (3,278,234)   | (56,786,903)   | 3,319,016  |
| Total Increase/(decrease) in net assets                                  |       | 1,953,571,133   | (10,939,719)  | 46,303,058   | (1,065,611)   | (839,826)   | (65,792,631)   | 2,549,606  |
| Currency Adjustment  | 8     | 628,457,879     | –   | –  | –   | –   | –  | –  |
| Total Net assets at the end of the period                                |       | 29,216,231,156  | 646,652,288   | 554,298,765  | 47,113,828  | 147,542,156   | 1,983,960,186  | 101,322,799  |

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

<sup>(b)</sup> This Sub-fund changed name during this period. Please refer to Note 14 for further details.

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

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

|  |       | State Street<br>Euro<br>Sustainable<br>Corporate Bond<br>Index Fund <sup>(a)</sup><br>EUR | State Street<br>Euro Issuer<br>Scored<br>Corporate Bond<br>ESG Screened<br>Index Fund <sup>(b)</sup><br>EUR | State Street US<br>Corporate Bond<br>ESG Screened<br>Index Fund <sup>(b)</sup><br>USD | State Street US<br>Issuer Scored<br>Corporate Bond<br>ESG Screened<br>Index Fund <sup>(a),(b)</sup><br>USD | State Street<br>Global Treasury<br>Bond Index<br>Fund <sup>(a)</sup><br>USD | State Street<br>Global<br>Aggregate Bond<br>Index Fund<br>USD | State Street<br>Australia Index<br>Equity Fund<br>AUD |
|--|-------|---|---|---|--|---|---|---|
| For the period ended 30 June 2021  | Notes |   |   |   |  |   |   |   |
| Net assets at the beginning of the Period                                |       | 994,219,381   | 48,189,514  | 34,213,543  | 85,687,701   | 2,006,607,534   | 4,256,015,292   | 300,203,076   |
| Net investment income/(loss)   |       | 3,421,849   | 45,503  | 422,709   | 847,657  | 6,512,137   | 30,815,925  | 639,129   |
| Net realised gain/(loss) from:   |       |   |   |   |  |   |   |   |
| Investments  | 2c    | 2,988,705   | 251,420   | 492,736   | 288,190  | 9,776,427   | (1,881,445)   | 29,301,184  |
| Futures contracts  | 2e    | –   | –   | –   | –  | –   | –   | (470,033)   |
| Currencies   | 2d    | (154)   | (56,277)  | –   | 1,227,565  | 61,737,172  | 127,717,573   | (24,229)  |
| Net change in unrealised appreciation/(depreciation) on:                 |       |   |   |   |  |   |   |   |
| Investments  | 2c    | (12,626,922)  | (553,549)   | (1,345,476)   | (2,897,968)  | (126,384,811)   | (181,868,462)   | (17,728,100)  |
| Futures contracts  | 2e    | –   | –   | –   | –  | –   | –   | 29,300  |
| Currencies   | 2d    | (86)  | (4)   | (196)   | (7,288)  | (722,220)   | (1,401,581)   | 711   |
| Forward foreign exchange contracts                                       | 2g    | –   | 8   | –   | (3,981,432)  | (27,365,456)  | (49,815,364)  | –   |
| Total Net increase/(decrease) in net assets resulting from operations    |       | (6,216,608)   | (312,899)   | (430,227)   | (4,523,276)  | (76,446,751)  | (76,433,354)  | 11,747,962  |
| Subscriptions  |       | 156,553,551   | 150,767   | 2,794,426   | 611,794  | 449,087,265   | 648,612,933   | 3,313,022   |
| Redemptions  |       | (176,168,825)   | –   | (4,262,623)   | –  | (884,096,729)   | (219,642,474)   | (280,913,123)   |
| Distributions  | 7     | (4,902,783)   | –   | –   | –  | (2,330,017)   | –   | –   |
| Total Net increase/(decrease) in net assets from fund shares transaction |       | (24,518,057)  | 150,767   | (1,468,197)   | 611,794  | (437,339,481)   | 428,970,459   | (277,600,101)   |
| Total Increase/(decrease) in net assets                                  |       | (30,734,665)  | (162,132)   | (1,898,424)   | (3,911,482)  | (513,786,232)   | 352,537,105   | (265,852,139)   |
| Currency Adjustment  | 8     | –   | –   | –   | –  | –   | –   | –   |
| Total Net assets at the end of the period                                |       | 963,484,716   | 48,027,382  | 32,315,119  | 81,776,219   | 1,492,821,302   | 4,608,552,397   | 34,350,937  |

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

<sup>(b)</sup> This Sub-fund changed name during this period. Please refer to Note 14 for further details.

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

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

|  |       | State Street<br>Canada Index<br>Equity Fund<br>CAD | State Street<br>Japan ESG<br>Screened Index<br>Equity Fund <sup>(b)</sup><br>JPY | State Street<br>Switzerland<br>Index Equity<br>Fund<br>CHF | State Street UK<br>Index Equity<br>Fund<br>GBP | State Street US<br>ESG Screened<br>Index Equity<br>Fund <sup>(b)</sup><br>USD | State Street<br>EMU ESG<br>Screened Index<br>Equity Fund <sup>(b)</sup><br>EUR | State Street<br>Europe ESG<br>Screened Index<br>Equity Fund <sup>(a),(b)</sup><br>EUR |
|--|-------|--|--|--|--|---|--|---|
| For the period ended 30 June 2021  | Notes |  |  |  |  |   |  |   |
| Net assets at the beginning of the Period                                |       | 120,801,076  | 27,989,953,845   | 253,665,235  | 134,791,920                                    | 1,743,783,665   | 446,228,267  | 813,071,874   |
| Net investment income/(loss)   |       | 1,308,882  | 234,541,713  | 3,710,200  | 2,922,584                                      | 7,075,295   | 6,788,177  | 13,744,826  |
| Net realised gain/(loss) from:   |       |  |  |  |  |   |  |   |
| Investments  | 2c    | 320,934  | 419,527,578  | 3,985,865  | 116,494  | 63,625,317  | 8,089,761  | 5,212,241   |
| Futures contracts  | 2e    | 15,195   | 193,444,707  | 679,598  | 505,002  | (1,800,531)   | (847,519)  | 2,032,695   |
| Currencies   | 2d    | (12,442)   | (1,719,711)  | (1,156)  | 39,608   | 2,302,196   | 805,583  | (2,354,615)   |
| Net change in unrealised appreciation/(depreciation) on:                 |       |  |  |  |  |   |  |   |
| Investments  | 2c    | 19,431,344   | 1,596,183,994  | 26,544,371   | 11,054,856                                     | 177,554,096   | 50,161,802   | 100,390,145   |
| Futures contracts  | 2e    | 8,240  | (6,191,816)  | (101,200)  | (114,595)                                      | 7,989   | (109,610)  | (55,244)  |
| Currencies   | 2d    | 8,218  | 263,225  | 162  | 1,372  | 974   | (4,141)  | (12,066)  |
| Forward foreign exchange contracts                                       | 2g    | –  | –  | –  | –  | (7,435,709)   | –  | –   |
| Total Net increase/(decrease) in net assets resulting from operations    |       | 21,080,371   | 2,436,049,690  | 34,817,840   | 14,525,321                                     | 241,329,627   | 64,884,053   | 118,957,982   |
| Subscriptions  |       | 6,638,933  | 1,257,838,826  | 46,200,363   | 35,071,517                                     | 167,237,327   | 33,273,529   | 18,685,955  |
| Redemptions  |       | (4,691,438)  | (4,249,073,584)  | (61,662,212)   | (11,948,430)                                   | (219,327,681)   | (88,289,098)   | (97,449,124)  |
| Distributions  | 7     | –  | –  | –  | –  | –   | (99,767)   | (2,680,600)   |
| Total Net increase/(decrease) in net assets from fund shares transaction |       | 1,947,495  | (2,991,234,758)  | (15,461,849)   | 23,123,087                                     | (52,090,354)  | (55,115,336)   | (81,443,769)  |
| Total Increase/(decrease) in net assets                                  |       | 23,027,866   | (555,185,068)  | 19,355,991   | 37,648,408                                     | 189,239,273   | 9,768,717  | 37,514,213  |
| Currency Adjustment  | 8     | –  | –  | –  | –  | –   | –  | –   |
| Total Net assets at the end of the period                                |       | 143,828,942  | 27,434,768,777   | 273,021,226  | 172,440,328                                    | 1,933,022,938   | 455,996,984  | 850,586,087   |

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

<sup>(b)</sup> This Sub-fund changed name during this period. Please refer to Note 14 for further details.

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

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

|  |       | State Street<br>Pacific Ex-Japan<br>ESG Screened<br>Index Equity<br>Fund <sup>(a),(b)</sup><br>USD | State Street<br>World ESG<br>Screened Index<br>Equity Fund <sup>(b)</sup><br>USD | State Street<br>World ESG<br>Index Equity<br>Fund<br>USD | State Street<br>Global Emerging<br>Markets ESG<br>Screened Index<br>Equity Fund <sup>(a),(b)</sup><br>USD | State Street<br>Flexible Asset<br>Allocation Plus<br>Fund<br>EUR | State Street<br>Europe Value<br>Spotlight Fund<br>EUR | State Street<br>Eurozone Value<br>Spotlight Fund <sup>(a)</sup><br>EUR |
|--|-------|--|--|--|---|--|---|--|
| For the period ended 30 June 2021  | Notes |  |  |  |   |  |   |  |
| Net assets at the beginning of the Period                                |       | 88,556,875   | 5,557,129,088  | 244,285,814  | 351,347,460   | 180,660,599  | 144,586,737   | 110,203,997  |
| Net investment income/(loss)   |       | 1,415,811  | 43,199,976   | 2,750,482  | 2,521,359   | (348,666)  | 2,169,131   | 2,199,167  |
| Net realised gain/(loss) from:   |       |  |  |  |   |  |   |  |
| Investments  | 2c    | 2,324,268  | 156,679,202  | 9,945,171  | 23,540,782  | (9,764,720)  | 7,324,016   | 7,208,182  |
| Futures contracts  | 2e    | 388,304  | 31,817,182   | 928,448  | 1,628,169   | 30,145,183   | –   | –  |
| Currencies   | 2d    | 419,383  | 10,172,478   | 1,211,550  | (1,089,487)   | (47,346)   | 5,695   | 111,818  |
| Net change in unrealised appreciation/(depreciation) on                  |       |  |  |  |   |  |   |  |
| Investments  | 2c    | 3,696,905  | 452,053,768  | 26,622,374   | (256,595)   | 595,573  | 8,559,156   | 11,301,073   |
| Futures contracts  | 2e    | (12,427)   | (2,786,357)  | (32,082)   | (186,700)   | (2,396,007)  | –   | –  |
| Currencies   | 2d    | (26,952)   | (179,473)  | (19,627)   | (16,863)  | 288,326  | (3,222)   | (110)  |
| Forward foreign exchange contracts                                       | 2g    | –  | (9,995,061)  | (4,995,796)  | –   | –  | –   | –  |
| Total Net increase/(decrease) in net assets resulting from operations    |       | 8,205,292  | 680,961,715  | 36,410,520   | 26,140,665  | 18,472,343   | 18,054,776  | 20,820,130   |
| Subscriptions  |       | 3,551,159  | 1,575,881,824  | 240,012,512  | 89,863,912  | 10,894,069   | 5,797,221   | 54,332,798   |
| Redemptions  |       | (10,575,227)   | (1,440,145,262)  | (34,852,814)   | (116,726,591)   | (18,691,604)   | (39,015,692)  | (70,382,654)   |
| Distributions  | 7     | –  | (553,261)  | –  | –   | –  | –   | –  |
| Total Net increase/(decrease) in net assets from fund shares transaction |       | (7,024,068)  | 135,183,301  | 205,159,698  | (26,862,679)  | (7,797,535)  | (33,218,471)  | (16,049,856)   |
| Total Increase/(decrease) in net assets                                  |       | 1,181,224  | 816,145,016  | 241,570,218  | (722,014)   | 10,674,808   | (15,163,695)  | 4,770,274  |
| Currency Adjustment  | 8     | –  | –  | –  | –   | –  | –   | –  |
| Total Net assets at the end of the period                                |       | 89,738,099   | 6,373,274,104  | 485,856,032  | 350,625,446   | 191,335,407  | 129,423,042   | 114,974,271  |

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

<sup>(b)</sup> This Sub-fund changed name during this period. Please refer to Note 14 for further details.

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



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

|  |       | State Street US<br>Value Spotlight<br>Fund<br>USD | State Street Asia<br>Pacific Value<br>Spotlight Fund<br>USD | State Street<br>Global Value<br>Spotlight Fund<br>EUR | State Street<br>Multi-Factor<br>Global ESG<br>Equity Fund<br>USD | State Street<br>Europe ESG<br>Screened<br>Enhanced<br>Equity Fund<br>EUR | State Street<br>North America<br>ESG Screened<br>Enhanced<br>Equity Fund<br>USD | State Street<br>Global ESG<br>Screened<br>Enhanced<br>Equity Fund<br>USD |
|--|-------|---|---|---|--|--|---|--|
| For the period ended 30 June 2021  | Notes |   |   |   |  |  |   |  |
| Net assets at the beginning of the Period                                |       | 19,173,860  | 33,610,724  | 127,918,338   | 404,935,870  | 444,566,818  | 652,562,465   | 66,931,728   |
| Net investment income/(loss)   |       | 121,810   | 392,784   | 1,411,971   | 3,979,629  | 8,768,560  | 2,955,175   | 602,102  |
| Net realised gain/(loss) from:   |       |   |   |   |  |  |   |  |
| Investments  | 2c    | 2,481,244   | 1,845,679   | 10,135,026  | 43,214,265   | 27,749,022   | 79,500,922  | 5,037,570  |
| Futures contracts  | 2e    | –   | –   | –   | 1,836,081  | 1,676,385  | 4,403,380   | 338,875  |
| Currencies   | 2d    | 11,209  | 58,371  | (1,575,895)   | 2,085,700  | (1,096,393)  | 1,973,122   | 210,452  |
| Net change in unrealised appreciation/(depreciation) on:                 |       |   |   |   |  |  |   |  |
| Investments  | 2c    | 1,804,931   | (2,422,965)   | 6,552,923   | (4,036,082)  | 33,032,782   | 11,710,644  | 4,348,268  |
| Futures contracts  | 2e    | –   | –   | –   | 42,752   | (113,062)  | (112,407)   | (10,358)   |
| Currencies   | 2d    | (4,384)   | 3,281   | 117,508   | (22,576)   | (9,820)  | (2,536)   | (9,392)  |
| Forward foreign exchange contracts                                       | 2g    | –   | –   | 1,284,322   | –  | (63,960)   | (1,764,769)   | –  |
| Total Net increase/(decrease) in net assets resulting from operations    |       | 4,414,810   | (122,850)   | 17,925,855  | 47,099,769   | 69,943,514   | 98,663,531  | 10,517,517   |
| Subscriptions  |       | 2,305,684   | 14,722,930  | 44,575,882  | 22,402,115   | 1,821,751  | 1,611,387   | 15,288,500   |
| Redemptions  |       | (2,716,668)                                       | (5,858,135)   | (3,634,155)   | (153,857,735)  | (119,767,132)  | (135,798,335)   | (16,267,243)   |
| Distributions  | 7     | –   | –   | –   | –  | –  | –   | (8,795)  |
| Total Net increase/(decrease) in net assets from fund shares transaction |       | (410,984)   | 8,864,795   | 40,941,727  | (131,455,620)  | (117,945,381)  | (134,186,948)   | (987,538)  |
| Total Increase/(decrease) in net assets                                  |       | 4,003,826   | 8,741,945   | 58,867,582  | (84,355,851)   | (48,001,867)   | (35,523,417)  | 9,529,979  |
| Currency Adjustment  | 8     | –   | –   | –   | –  | –  | –   | –  |
| Total Net assets at the end of the period                                |       | 23,177,686  | 42,352,669  | 186,785,920   | 320,580,019  | 396,564,951  | 617,039,048   | 76,461,707   |

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

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

|  |       | State Street<br>Emerging<br>Markets SRI<br>Enhanced<br>Equity Fund<br>USD | State Street<br>Emerging<br>Markets ESG<br>Screened<br>Enhanced<br>Equity Fund<br>USD | State Street<br>EMU ESG<br>Screened Equity<br>Fund<br>EUR | State Street<br>Europe Small<br>Cap ESG<br>Screened Equity<br>Fund<br>EUR | State Street<br>Emerging Asia<br>ESG Screened<br>Equity Fund<br>EUR | State Street<br>Emerging<br>Markets Select<br>ESG Screened<br>Equity Fund<br>EUR | State Street<br>Emerging<br>Markets Small<br>Cap ESG<br>Screened Equity<br>Fund<br>USD |
|--|-------|---|---|---|---|---|--|--|
| For the period ended 30 June 2021  | Notes |   |   |   |   |   |  |  |
| Net assets at the beginning of the Period                                |       | 1,751,499,955   | 1,696,296,231   | 35,074,145  | 28,690,842  | 21,619,715  | 15,436,098   | 268,215,458  |
| Net investment income/(loss)   |       | 16,672,232  | 14,423,488  | 478,321   | 503,537   | 39,837  | 148,943  | 2,153,121  |
| Net realised gain/(loss) from:   |       |   |   |   |   |   |  |  |
| Investments  | 2c    | 49,751,251  | 75,535,760  | 2,453,213   | 2,996,335   | 1,413,344   | 1,388,049  | 12,003,847   |
| Futures contracts  | 2e    | 5,804,425   | 9,357,653   | 181,734   | –   | 109,591   | 78,342   | (169,131)  |
| Currencies   | 2d    | (1,635,555)   | (1,750,620)   | (633)   | 112,168   | (219,714)   | (206,041)  | (642,512)  |
| Net change in unrealised appreciation/(depreciation) on                  |       |   |   |   |   |   |  |  |
| Investments  | 2c    | 103,284,719   | 62,342,227  | 2,553,631   | 2,815,997   | 2,001,517   | 1,041,646  | 43,799,513   |
| Futures contracts  | 2e    | (352,315)   | (244,015)   | (11,135)  | –   | –   | (2,679)  | –  |
| Currencies   | 2d    | (27,279)  | (29,155)  | 973   | (359)   | (2,140)   | 2,167  | (5,603)  |
| Forward foreign exchange contracts                                       | 2g    | –   | –   | –   | –   | –   | –  | –  |
| Total Net increase/(decrease) in net assets resulting from operations    |       | 173,497,478   | 159,635,338   | 5,656,104   | 6,427,678   | 3,342,435   | 2,450,427  | 57,139,235   |
| Subscriptions  |       | 79,362,998  | 35,675,889  | 3,013,240   | 957,975   | 616,157   | 27,332   | 1,630,452  |
| Redemptions  |       | (188,103,987)   | (234,972,711)   | (7,482,874)   | (1,791,580)   | (1,938,273)   | (836,036)  | (194,237)  |
| Distributions  | 7     | –   | –   | (13,473)  | (23,158)  | –   | –  | –  |
| Total Net increase/(decrease) in net assets from fund shares transaction |       | (108,740,989)   | (199,296,822)   | (4,483,107)   | (856,763)   | (1,322,116)   | (808,704)  | 1,436,215  |
| Total Increase/(decrease) in net assets                                  |       | 64,756,489  | (39,661,484)  | 1,172,997   | 5,570,915   | 2,020,319   | 1,641,723  | 58,575,450   |
| Currency Adjustment  | 8     | –   | –   | –   | –   | –   | –  | –  |
| Total Net assets at the end of the period                                |       | 1,816,256,444   | 1,656,634,747   | 36,247,142  | 34,261,757  | 23,640,034  | 17,077,821   | 326,790,908  |

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

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

|  |       | State Street<br>Europe ESG<br>Screened<br>Managed<br>Volatility Equity<br>Fund<br>EUR | State Street<br>Global ESG<br>Screened<br>Managed<br>Volatility Equity<br>Fund<br>USD | State Street<br>Global ESG<br>Screened<br>Defensive Equity<br>Fund <sup>(a)</sup><br>USD | State Street<br>Europe ESG<br>Screened<br>Defensive Equity<br>Fund<br>EUR | State Street<br>Global Treasury<br>1-10 Year Bond<br>Index Fund<br>USD | State Street<br>Emerging<br>Markets Local<br>Currency<br>Government<br>Bond Index<br>Fund<br>USD | State Street<br>Emerging<br>Markets<br>Opportunities<br>Equity Fund<br>USD |
|--|-------|---|---|--|---|--|--|--|
| For the period ended 30 June 2021  | Notes |   |   |  |   |  |  |  |
| Net assets at the beginning of the Period                                |       | 98,705,744  | 382,318,424   | 378,625,580  | 4,871,431   | 1,402,791,896  | 1,447,080,114  | 25,771,284   |
| Net investment income/(loss)   |       | 1,769,481   | 2,504,307   | 3,423,568  | 119,156   | 3,201,948  | 33,573,859   | 12,148   |
| Net realised gain/(loss) from:   |       |   |   |  |   |  |  |  |
| Investments  | 2c    | 2,277,587   | 25,575,536  | 10,847,829   | 116,517   | 1,682,801  | (1,355,010)  | 544,256  |
| Futures contracts  | 2e    | (6)   | 384,606   | –  | –   | –  | –  | –  |
| Currencies   | 2d    | 65,037  | 1,780,422   | (646,554)  | 9,060   | 32,300,811   | (6,260,546)  | (38,348)   |
| Net change in unrealised appreciation/(depreciation) on:                 |       |   |   |  |   |  |  |  |
| Investments  | 2c    | 6,146,395   | (16,488,154)  | 14,376,924   | 365,208   | (58,035,233)   | (80,077,909)   | 720,091  |
| Futures contracts  | 2e    | –   | (45,382)  | –  | –   | –  | –  | –  |
| Currencies   | 2d    | (1,325)   | (11,069)  | (15,320)   | 887   | (640,465)  | (828,441)  | 603  |
| Forward foreign exchange contracts                                       | 2g    | –   | –   | –  | –   | (14,148,124)   | 46,119   | –  |
| Total Net increase/(decrease) in net assets resulting from operations    |       | 10,257,169  | 13,700,266  | 27,986,447   | 610,828   | (35,638,262)   | (54,901,928)   | 1,238,750  |
| Subscriptions  |       | 8,223,277   | 8,117,254   | 8,134,156  | (72)  | 1,098,880,869  | 560,820,041  | –  |
| Redemptions  |       | (28,976,401)  | (191,898,976)   | (117,611,536)  | 72  | (315,506,919)  | (120,019,762)  | –  |
| Distributions  | 7     | –   | (830,991)   | –  | –   | (822,406)  | –  | –  |
| Total Net increase/(decrease) in net assets from fund shares transaction |       | (20,753,124)  | (184,612,713)   | (109,477,380)  | 0   | 782,551,544  | 440,800,279  | 0  |
| Total Increase/(decrease) in net assets                                  |       | (10,495,955)  | (170,912,447)   | (81,490,933)   | 610,828   | 746,913,282  | 385,898,351  | 1,238,750  |
| Currency Adjustment  | 8     | –   | –   | –  | –   | –  | –  | –  |
| Total Net assets at the end of the period                                |       | 88,209,789  | 211,405,977   | 297,134,647  | 5,482,259   | 2,149,705,178  | 1,832,978,465  | 27,010,034   |

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

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

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

|  |       | State Street<br>Global<br>Opportunities<br>Equity Fund<br>USD | State Street<br>Sustainable<br>Climate US<br>Corporate Bond<br>Fund <sup>(c)</sup><br>USD | State Street<br>Sustainable<br>Climate Euro<br>Corporate Bond<br>Fund <sup>(c)</sup><br>EUR | State Street<br>Global High<br>Yield Bond ESG<br>Screened Index<br>Fund <sup>(c)</sup><br>USD |
|--|-------|---|---|---|---|
| For the period ended 30 June 2021  | Notes |   |   |   |   |
| Net assets at the beginning of the Period                                |       | 26,948,919  | –   | –   | –   |
| Net investment income/(loss)   |       | 123,112   | 271,227   | (9,157)   | 863,206   |
| Net realised gain/(loss) from:   |       |   |   |   |   |
| Investments  | 2c    | 876,988   | (2,198)   | 2,321   | (17,866)  |
| Futures contracts  | 2e    | –   | –   | –   | –   |
| Currencies   | 2d    | 28,389  | (2,085)   | (125)   | 973,814   |
| Net change in unrealised appreciation/(depreciation) on:                 |       |   |   |   |   |
| Investments  | 2c    | 8,885,328   | 2,907,094   | 767,951   | (486,921)   |
| Futures contracts  | 2e    | –   | –   | –   | –   |
| Currencies   | 2d    | (266)   | 2   | (65)  | (11,073)  |
| Forward foreign exchange contracts                                       | 2g    | –   | (394,722)   | –   | (2,611,971)   |
| Total Net increase/(decrease) in net assets resulting from operations    |       | 9,913,551   | 2,779,318   | 760,925   | (1,290,811)   |
| Subscriptions  |       | 64,605,945  | 143,278,491   | 125,100,000   | 157,079,797   |
| Redemptions  |       | –   | –   | –   | (1,805,522)   |
| Distributions  | 7     | –   | –   | –   | –   |
| Total Net increase/(decrease) in net assets from fund shares transaction |       | 64,605,945  | 143,278,491   | 125,100,000   | 155,274,275   |
| Total Increase/(decrease) in net assets                                  |       | 74,519,496  | 146,057,809   | 125,860,925   | 153,983,464   |
| Currency Adjustment  | 8     | –   | –   | –   | –   |
| Total Net assets at the end of the period                                |       | 101,468,415   | 146,057,809   | 125,860,925   | 153,983,464   |

<sup>(c)</sup> This Sub-fund was launched during the period. Please refer to Note 14 for further details.

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

## Statistical Information

|   |     | 31 December 2019     |               | 31 December 2020     |               | 30 June 2021         |               | Shares Outstanding |
|---|-----|----------------------|---------------|----------------------|---------------|----------------------|---------------|--------------------|
|   |     | Total NAV            | NAV per Share | Total NAV            | NAV per Share | Total NAV            | NAV per Share |                    |
| <b>State Street Euro Core Treasury Bond Index Fund</b>                        |     |                      |               |                      |               |                      |               |                    |
| Class B (EUR)   | EUR | 213,475,420          | 12.51         | 242,453,251          | 12.97         | 308,677,523          | 12.54         | 24,624,240         |
| Class I (EUR)   | EUR | 397,478,618          | 13.59         | 390,416,176          | 14.06         | 318,153,153          | 13.58         | 23,427,088         |
| Class I Distributing (EUR)  | EUR | 17,738,866           | 11.46         | 18,435,739           | 11.83         | 15,527,090           | 11.43         | 1,358,684          |
| Class P (EUR)   | EUR | 3,127,909            | 12.34         | 6,286,841            | 12.76         | 4,294,522            | 12.31         | 348,841            |
| <b>Total net assets</b>   | EUR | <b>631,820,813</b>   |               | <b>657,592,007</b>   |               | <b>646,652,288</b>   |               |                    |
| <b>State Street EMU Government Bond Index Fund</b>                            |     |                      |               |                      |               |                      |               |                    |
| Class B (EUR)   | EUR | 168,785,258          | 13.46         | 249,094,007          | 14.14         | 242,483,155          | 13.71         | 17,691,200         |
| Class I (EUR)   | EUR | 87,398,262           | 13.81         | 106,054,425          | 14.48         | 214,854,876          | 14.03         | 15,314,160         |
| Class P (EUR)   | EUR | 132,691,460          | 14.70         | 117,048,252          | 15.38         | 70,038,288           | 14.89         | 4,703,826          |
| Class P Distributing (EUR)  | EUR | 34,166,419           | 11.63         | 35,799,023           | 12.10         | 26,922,446           | 11.68         | 2,305,734          |
| <b>Total net assets</b>   | EUR | <b>423,041,399</b>   |               | <b>507,995,707</b>   |               | <b>554,298,765</b>   |               |                    |
| <b>State Street EMU Government Long Bond Index Fund</b>                       |     |                      |               |                      |               |                      |               |                    |
| Class I (EUR)   | EUR | 67,984,305           | 16.68         | 48,179,439           | 18.87         | 47,113,828           | 17.31         | 2,721,182          |
| <b>Total net assets</b>   | EUR | <b>67,984,305</b>    |               | <b>48,179,439</b>    |               | <b>47,113,828</b>    |               |                    |
| <b>State Street Euro Inflation Linked Bond Index Fund<sup>(a)</sup></b>       |     |                      |               |                      |               |                      |               |                    |
| Class I (EUR)   | EUR | 146,964,839          | 11.81         | 148,381,982          | 12.16         | 147,075,539          | 12.34         | 11,916,633         |
| Class P (EUR)   | EUR | -                    | -             | -                    | -             | 496,125              | 9.99          | 49,647             |
| <b>Total net assets</b>   | EUR | <b>146,964,839</b>   |               | <b>148,381,982</b>   |               | <b>147,542,156</b>   |               |                    |
| <b>State Street Euro Corporate Bond ESG Screened Index Fund<sup>(a)</sup></b> |     |                      |               |                      |               |                      |               |                    |
| <sup>(b)</sup>  |     |                      |               |                      |               |                      |               |                    |
| Class B (EUR)   | EUR | 1,341,823,562        | 13.43         | 609,870,233          | 13.82         | 853,320,976          | 13.80         | 61,838,665         |
| Class I (EUR)   | EUR | 984,229,417          | 15.48         | 1,140,761,318        | 15.90         | 960,330,625          | 15.87         | 60,517,451         |
| Class I Distributing (EUR)  | EUR | 269,896,130          | 10.50         | 238,995,456          | 10.65         | 123,205,191          | 10.51         | 11,721,093         |
| Class P (EUR)   | EUR | 1,737,836            | 12.06         | 1,860,489            | 12.37         | 2,848,122            | 12.34         | 230,875            |
| Class P Distributing (EUR)  | EUR | 51,170,524           | 10.21         | 58,265,321           | 10.36         | 49,215,172           | 10.23         | 4,809,613          |
| <b>Total net assets</b>   | EUR | <b>2,648,857,469</b> |               | <b>2,049,752,817</b> |               | <b>1,983,960,186</b> |               |                    |
| <b>State Street Euro Corporate ex-Financials Bond Index Fund</b>              |     |                      |               |                      |               |                      |               |                    |
| Class I (EUR)   | EUR | 37,455,110           | 11.79         | 43,447,458           | 12.14         | 48,540,666           | 12.05         | 4,026,870          |
| Class I Distributing (EUR)  | EUR | 6,086,663            | 10.15         | 6,144,874            | 10.33         | 6,035,200            | 10.14         | 595,070            |
| Class P (EUR)   | EUR | 48,756,176           | 11.71         | 49,180,861           | 12.04         | 46,746,933           | 11.95         | 3,913,427          |
| <b>Total net assets</b>   | EUR | <b>92,297,949</b>    |               | <b>98,773,193</b>    |               | <b>101,322,799</b>   |               |                    |

## Statistical Information (continued)

|  |            | 31 December 2019     |               | 31 December 2020   |               | 30 June 2021       |               | Shares Outstanding |
|--|------------|----------------------|---------------|--------------------|---------------|--------------------|---------------|--------------------|
|  |            | Total NAV            | NAV per Share | Total NAV          | NAV per Share | Total NAV          | NAV per Share |                    |
| State Street Euro Sustainable Corporate Bond Index Fund <sup>(a)</sup>                   |            |                      |               |                    |               |                    |               |                    |
| Class A2 (EUR)   | EUR        | 3,062,834            | 11.06         | 2,363,921          | 11.36         | 1,989,369          | 11.33         | 175,590            |
| Class A2 Distributing (EUR)  | EUR        | 831,923,010          | 10.67         | 639,691,412        | 10.86         | 542,150,289        | 10.75         | 50,427,184         |
| Class I (EUR)  | EUR        | 436,000,544          | 13.61         | 334,559,354        | 13.95         | 400,956,159        | 13.90         | 28,836,809         |
| Class I Distributing (EUR)   | EUR        | 9,206,177            | 11.98         | 17,229,131         | 12.19         | 20,274,284         | 12.07         | 1,679,327          |
| Class S (EUR)  | EUR        | -                    | -             | 375,561            | 10.02         | 523,327            | 9.99          | 52,399             |
| <b>Total net assets</b>  | <b>EUR</b> | <b>1,280,193,252</b> |               | <b>994,219,381</b> |               | <b>963,484,716</b> |               |                    |
| State Street Euro Issuer Scored Corporate Bond ESG Screened Index Fund <sup>(b)</sup>    |            |                      |               |                    |               |                    |               |                    |
| Class I (EUR)  | EUR        | 71,819,707           | 11.50         | 48,189,514         | 11.74         | 48,027,382         | 11.66         | 4,118,810          |
| Class I (CHF-Hedged)   | CHF        | 24,554,584           | 10.51         | -                  | -             | -                  | -             | -                  |
| <b>Total net assets</b>  | <b>EUR</b> | <b>94,409,526</b>    |               | <b>48,189,514</b>  |               | <b>48,027,382</b>  |               |                    |
| State Street US Corporate Bond ESG Screened Index Fund <sup>(b)</sup>                    |            |                      |               |                    |               |                    |               |                    |
| Class I (USD)  | USD        | 32,203,353           | 12.90         | 33,044,971         | 14.18         | 31,968,682         | 14.01         | 2,281,985          |
| Class P (USD)  | USD        | 1,351,637            | 11.82         | 1,168,572          | 12.96         | 346,437            | 12.79         | 27,077             |
| <b>Total net assets</b>  | <b>USD</b> | <b>33,554,990</b>    |               | <b>34,213,543</b>  |               | <b>32,315,119</b>  |               |                    |
| State Street US Issuer Scored Corporate Bond ESG Screened Index Fund <sup>(a), (b)</sup> |            |                      |               |                    |               |                    |               |                    |
| Class I (CHF-Hedged)   | CHF        | 33,172,307           | 10.61         | -                  | -             | -                  | -             | -                  |
| Class I (EUR-Hedged)   | EUR        | 61,102,497           | 11.81         | 70,031,972         | 12.65         | 69,267,510         | 12.42         | 5,578,262          |
| <b>Total net assets</b>  | <b>USD</b> | <b>102,844,088</b>   |               | <b>85,687,701</b>  |               | <b>81,776,219</b>  |               |                    |
| State Street Global Treasury Bond Index Fund <sup>(a)</sup>                              |            |                      |               |                    |               |                    |               |                    |
| Class A (USD)  | USD        | -                    | -             | 110,301            | 11.03         | 105,088            | 10.51         | 10,000             |
| Class B (USD)  | USD        | 43,180,361           | 10.78         | 29,629,085         | 11.80         | 19,825,592         | 11.25         | 1,762,322          |
| Class I (USD)  | USD        | 109,265,592          | 11.84         | 102,202,113        | 12.93         | 106,393,749        | 12.33         | 8,631,121          |
| Class I (CHF-Hedged)   | CHF        | 541,544              | 10.23         | 485,297            | 10.54         | 1,509,842          | 10.26         | 147,161            |
| Class I (EUR-Hedged)   | EUR        | 1,164,866,908        | 11.46         | 888,924,474        | 11.85         | 746,133,277        | 11.56         | 64,544,959         |
| Class I Distributing (EUR-Hedged)  | EUR        | 3,943,908            | 10.22         | 3,913,028          | 10.47         | 2,566,119          | 10.13         | 253,364            |
| Class I (GBP-Hedged)   | GBP        | 223,690,677          | 10.63         | 252,767,126        | 11.09         | 95,260,831         | 10.85         | 8,780,852          |
| Class I Distributing (GBP-Hedged)  | GBP        | 12,192,428           | 10.45         | 168,706,150        | 10.78         | 14,557,518         | 10.46         | 1,391,706          |
| Class I (SGD-Hedged)   | SGD        | -                    | -             | -                  | -             | 193,080,013        | 9.84          | 19,616,969         |
| Class I (USD-Hedged)   | USD        | 254,462,436          | 13.56         | 203,090,405        | 14.21         | 178,716,289        | 13.91         | 12,846,935         |

## Statistical Information (continued)

|   |     | 31 December 2019 |               | 31 December 2020 |               | 30 June 2021   |               | Shares Outstanding |
|---|-----|------------------|---------------|------------------|---------------|----------------|---------------|--------------------|
|   |     | Total NAV        | NAV per Share | Total NAV        | NAV per Share | Total NAV      | NAV per Share |                    |
| State Street Global Treasury Bond Index Fund <sup>(a)</sup> (continued) |     |                  |               |                  |               |                |               |                    |
| Class I Distributing (USD-Hedged)                                       | USD | 5,620,418        | 11.80         | 794,005          | 12.24         | 523,165        | 11.89         | 44,000             |
| Class P (USD)   | USD | 3,848,183        | 11.68         | 1,664,670        | 12.74         | 2,840,896      | 12.13         | 234,159            |
| Total net assets  | USD | 2,041,408,037    |               | 2,006,607,534    |               | 1,492,821,302  |               |                    |
| State Street Global Aggregate Bond Index Fund                           |     |                  |               |                  |               |                |               |                    |
| Class A (USD)   | USD | -                | -             | 113,474          | 11.35         | 109,685        | 10.97         | 10,000             |
| Class A (EUR-Hedged)  | EUR | -                | -             | 106,384,364      | 10.08         | 108,579,621    | 9.87          | 10,996,184         |
| Class B (USD)   | USD | 57,629,802       | 10.89         | -                | -             | -              | -             | -                  |
| Class B (GBP-Hedged)  | GBP | 1,129,758,699    | 10.72         | 1,583,335,453    | 11.23         | 1,892,561,367  | 11.05         | 171,292,674        |
| Class I (USD)   | USD | 764,304,718      | 11.18         | 791,359,637      | 12.18         | 835,979,804    | 11.78         | 70,990,840         |
| Class I (CHF-Hedged)  | CHF | 6,705,956        | 10.83         | 12,752,378       | 11.22         | 6,767,694      | 10.98         | 616,579            |
| Class I (EUR-Hedged)  | EUR | 283,213,175      | 11.21         | 307,444,518      | 11.64         | 344,658,631    | 11.41         | 30,205,922         |
| Class I (GBP-Hedged)  | GBP | 409,670,900      | 11.59         | 143,283,108      | 12.11         | 25,892,459     | 11.91         | 2,173,882          |
| Class I (USD-Hedged)  | USD | 147,197,525      | 12.28         | 583,562,104      | 12.93         | 577,404,079    | 12.72         | 45,382,266         |
| Total net assets  | USD | 3,333,332,674    |               | 4,256,015,292    |               | 4,608,552,397  |               |                    |
| State Street Australia Index Equity Fund                                |     |                  |               |                  |               |                |               |                    |
| Class I (AUD)   | AUD | 23,157,042       | 15.71         | 45,271,178       | 15.54         | 14,468,636     | 17.70         | 817,592            |
| Class P (AUD)   | AUD | 16,710,190       | 15.45         | 15,948,044       | 15.22         | 18,096,067     | 17.29         | 1,046,441          |
| Class S (USD)   | USD | 188,268,475      | 11.29         | 184,411,926      | 12.27         | 1,341,018      | 13.60         | 98,622             |
| Total net assets  | AUD | 307,692,520      |               | 300,203,076      |               | 34,350,937     |               |                    |
| State Street Canada Index Equity Fund                                   |     |                  |               |                  |               |                |               |                    |
| Class I (CAD)   | CAD | 35,872,482       | 13.93         | 41,977,166       | 14.40         | 48,921,065     | 16.89         | 2,896,723          |
| Class I (EUR)   | EUR | 26,706,994       | 12.29         | 32,258,201       | 11.87         | 43,152,519     | 14.78         | 2,920,111          |
| Class P (CAD)   | CAD | 30,331,109       | 13.69         | 28,539,530       | 14.10         | 31,538,488     | 16.50         | 1,910,854          |
| Total net assets  | CAD | 105,078,196      |               | 120,801,076      |               | 143,828,942    |               |                    |
| State Street Japan ESG Screened Index Equity Fund <sup>(b)</sup>        |     |                  |               |                  |               |                |               |                    |
| Class B (JPY)   | JPY | 3,550,338,368    | 12.77         | 2,325,355,470    | 13.90         | 1,075,827,195  | 15.13         | 71,102,095         |
| Class I (JPY)   | JPY | 33,196,569,558   | 12.66         | 13,907,665,045   | 13.75         | 14,491,167,961 | 14.95         | 969,105,666        |
| Class I (EUR)   | EUR | 85,260,269       | 14.01         | 89,488,602       | 14.69         | 87,670,964     | 15.34         | 5,714,963          |
| Class P (JPY)   | JPY | 610,673,769      | 12.45         | 452,253,461      | 13.46         | 328,272,318    | 14.62         | 22,460,247         |
| Total net assets  | JPY | 47,758,295,125   |               | 27,989,953,845   |               | 27,434,768,777 |               |                    |

## Statistical Information (continued)

|  |            | 31 December 2019     |               | 31 December 2020     |               | 30 June 2021         |               | Shares Outstanding |
|--|------------|----------------------|---------------|----------------------|---------------|----------------------|---------------|--------------------|
|  |            | Total NAV            | NAV per Share | Total NAV            | NAV per Share | Total NAV            | NAV per Share |                    |
| <b>State Street Switzerland Index Equity Fund</b>                            |            |                      |               |                      |               |                      |               |                    |
| Class I (CHF)  | CHF        | 97,080,910           | 14.08         | 118,169,535          | 14.33         | 139,218,703          | 16.35         | 8,513,388          |
| Class P (CHF)  | CHF        | 21,139,584           | 13.84         | 22,223,634           | 14.03         | 18,125,738           | 15.98         | 1,134,290          |
| Class P (EUR)  | EUR        | 14,009,059           | 13.90         | 14,506,092           | 14.16         | 125,419              | 15.91         | 7,881              |
| Class S (CHF)  | CHF        | 67,053,430           | 12.53         | 97,582,872           | 12.77         | 115,539,299          | 14.58         | 7,922,180          |
| <b>Total net assets</b>  | <b>CHF</b> | <b>200,501,344</b>   |               | <b>253,665,235</b>   |               | <b>273,021,226</b>   |               |                    |
| <b>State Street UK Index Equity Fund</b>                                     |            |                      |               |                      |               |                      |               |                    |
| Class B (GBP)  | GBP        | 11,733,288           | 14.48         | -                    | -             | -                    | -             | -                  |
| Class I (GBP)  | GBP        | 20,513,156           | 14.36         | 19,735,001           | 12.42         | 19,727,071           | 13.81         | 1,428,372          |
| Class I (EUR)  | EUR        | 134,028,110          | 12.48         | 120,888,055          | 10.22         | 169,700,982          | 11.85         | 14,323,296         |
| Class P (GBP)  | GBP        | 7,914,509            | 14.12         | 6,850,424            | 12.16         | 7,033,987            | 13.50         | 521,064            |
| <b>Total net assets</b>  | <b>GBP</b> | <b>153,727,142</b>   |               | <b>134,791,920</b>   |               | <b>172,440,328</b>   |               |                    |
| <b>State Street US ESG Screened Index Equity Fund<sup>(b)</sup></b>          |            |                      |               |                      |               |                      |               |                    |
| Class A (HKD)  | HKD        | 809,993              | 10.35         | 968,992              | 12.38         | -                    | -             | -                  |
| Class B (USD)  | USD        | 178,048,626          | 17.69         | 175,474,961          | 21.33         | 203,869,611          | 24.48         | 8,327,089          |
| Class I (USD)  | USD        | 842,112,340          | 17.54         | 870,907,204          | 21.11         | 933,463,286          | 24.20         | 38,571,353         |
| Class I (EUR)  | EUR        | 365,583,129          | 17.46         | 391,975,615          | 19.28         | 491,820,211          | 22.80         | 21,567,940         |
| Class I (EUR-Hedged)   | EUR        | 162,757,949          | 15.97         | 126,130,782          | 18.83         | 135,198,925          | 21.51         | 6,284,405          |
| Class P (USD)  | USD        | 45,117,874           | 17.25         | 63,347,753           | 20.67         | 52,109,125           | 23.65         | 2,203,342          |
| <b>Total net assets</b>  | <b>USD</b> | <b>1,658,610,160</b> |               | <b>1,743,783,665</b> |               | <b>1,933,022,938</b> |               |                    |
| <b>State Street EMU ESG Screened Index Equity Fund<sup>(b)</sup></b>         |            |                      |               |                      |               |                      |               |                    |
| Class B (EUR)  | EUR        | 14,836,725           | 13.95         | 13,205,709           | 13.84         | 14,258,568           | 16.03         | 889,220            |
| Class I (EUR)  | EUR        | 404,518,661          | 13.82         | 369,094,972          | 13.70         | 361,918,762          | 15.85         | 22,837,167         |
| Class I Distributing (EUR)   | EUR        | 6,352,578            | 10.96         | 6,363,965            | 10.50         | 9,640,323            | 11.97         | 805,290            |
| Class P (EUR)  | EUR        | 54,914,886           | 13.59         | 57,563,621           | 13.40         | 62,694,417           | 15.47         | 4,051,708          |
| Class A (EUR)  | EUR        | -                    | -             | -                    | -             | 7,484,914            | 11.47         | 652,300            |
| <b>Total net assets</b>  | <b>EUR</b> | <b>480,622,850</b>   |               | <b>446,228,267</b>   |               | <b>455,996,984</b>   |               |                    |
| <b>State Street Europe ESG Screened Index Equity Fund<sup>(a), (b)</sup></b> |            |                      |               |                      |               |                      |               |                    |
| Class B (EUR)  | EUR        | 65,728,721           | 12.77         | 53,726,671           | 12.37         | 58,661,917           | 14.29         | 4,106,028          |
| Class I (EUR)  | EUR        | 539,149,060          | 13.42         | 529,281,241          | 12.98         | 575,954,139          | 14.97         | 38,472,807         |
| Class I Distributing (EUR)   | EUR        | 153,053,456          | 12.57         | 144,236,065          | 11.73         | 164,094,883          | 13.30         | 12,341,594         |
| Class P (EUR)  | EUR        | 113,340,366          | 13.19         | 85,827,897           | 12.70         | 51,705,031           | 14.62         | 3,536,693          |
| <b>Total net assets</b>  | <b>EUR</b> | <b>871,445,892</b>   |               | <b>813,071,874</b>   |               | <b>850,586,087</b>   |               |                    |



## Statistical Information (continued)

|   |     | 31 December 2019 |               | 31 December 2020 |               | 30 June 2021  |               | Shares Outstanding |
|---|-----|------------------|---------------|------------------|---------------|---------------|---------------|--------------------|
|   |     | Total NAV        | NAV per Share | Total NAV        | NAV per Share | Total NAV     | NAV per Share |                    |
| State Street Pacific Ex-Japan ESG Screened Index Equity Fund <sup>(a), (b)</sup>        |     |                  |               |                  |               |               |               |                    |
| Class A (HKD)   | HKD | 963,262          | 10.23         | 10,450,837       | 10.80         | 24,617,715    | 11.82         | 2,083,598          |
| Class B (USD)   | USD | 33,088,552       | 15.44         | 9,988,951        | 16.45         | 4,787,601     | 17.99         | 266,154            |
| Class I (USD)   | USD | 10,930,347       | 15.31         | 11,995,313       | 16.28         | 11,914,641    | 17.78         | 670,065            |
| Class I (EUR)   | EUR | 42,986,766       | 11.84         | 45,322,600       | 11.55         | 51,127,692    | 13.02         | 3,927,673          |
| Class P (USD)   | USD | 10,398,194       | 15.05         | 9,770,313        | 15.94         | 9,179,828     | 17.38         | 528,274            |
| Total net assets  | USD | 102,793,295      |               | 88,556,875       |               | 89,738,099    |               |                    |
| State Street World ESG Screened Index Equity Fund <sup>(b)</sup>                        |     |                  |               |                  |               |               |               |                    |
| Class B (USD)   | USD | 1,187,419,659    | 16.11         | 1,140,976,180    | 18.68         | 1,561,559,945 | 21.14         | 73,868,096         |
| Class B (GBP)   | GBP | -                | -             | 432,266,396      | 11.16         | 484,125,814   | 12.50         | 38,732,854         |
| Class B (USD-Hedged)  | USD | 131,287,892      | 15.26         | 149,918,036      | 17.42         | 171,456,897   | 19.92         | 8,606,195          |
| Class I (USD)   | USD | 893,323,777      | 15.97         | 1,224,659,445    | 18.48         | 1,819,734,619 | 20.90         | 87,077,943         |
| Class I (EUR)   | EUR | 1,392,506,337    | 15.90         | 1,117,098,305    | 16.88         | 998,857,876   | 19.69         | 50,736,927         |
| Class I (EUR-Hedged)  | EUR | 44,348,417       | 10.68         | 123,335,832      | 11.96         | 114,082,736   | 13.62         | 8,374,028          |
| Class I (GBP)   | GBP | 35,859,486       | 11.65         | 41,230,059       | 13.09         | 80,695,028    | 14.65         | 5,508,494          |
| Class I (SEK-Hedged)  | SEK | -                | -             | -                | -             | 225,830,563   | 104.65        | 2,157,905          |
| Class P (USD)   | USD | 174,632,986      | 15.70         | 163,880,395      | 18.08         | 171,938,279   | 20.41         | 8,425,744          |
| Class P (EUR-Hedged)  | EUR | 942,573,094      | 14.65         | 327,527,096      | 16.40         | 95,836,484    | 18.62         | 5,146,053          |
| Class S (USD)   | USD | -                | -             | 221,682,616      | 12.25         | 297,783,461   | 13.86         | 21,488,303         |
| Class S Distributing (USD)  | USD | -                | -             | 90,295,968       | 12.25         | 110,631,174   | 13.78         | 8,029,483          |
| Total net assets  | USD | 5,105,589,314    |               | 5,557,129,088    |               | 6,373,274,104 |               |                    |
| State Street World ESG Index Equity Fund  |     |                  |               |                  |               |               |               |                    |
| Class B (USD)   | USD | 56,445,895       | 16.87         | 81,346,795       | 19.75         | 221,429,269   | 22.40         | 9,884,352          |
| Class I (USD)   | USD | 53,092,731       | 15.95         | 29,612,193       | 18.62         | 86,807,258    | 21.10         | 4,114,470          |
| Class I (EUR-Hedged)  | EUR | -                | -             | 108,967,401      | 11.73         | 149,775,792   | 13.41         | 11,170,129         |
| Total net assets  | USD | 109,538,626      |               | 244,285,814      |               | 485,856,032   |               |                    |
| State Street Global Emerging Markets ESG Screened Index Equity Fund <sup>(a), (b)</sup> |     |                  |               |                  |               |               |               |                    |
| Class B (USD)   | USD | 110,348,413      | 15.66         | 116,777,713      | 18.57         | 126,194,759   | 19.86         | 6,353,176          |
| Class I (USD)   | USD | 115,790,696      | 15.46         | 182,979,882      | 18.28         | 154,405,640   | 19.52         | 7,909,456          |
| Class I (GBP)   | GBP | -                | -             | 2,033,982        | 10.35         | 6,889,303     | 10.94         | 629,833            |
| Class P (USD)   | USD | 38,292,223       | 14.87         | 48,809,519       | 17.41         | 58,930,026    | 18.51         | 3,184,002          |
| Total net assets  | USD | 264,431,332      |               | 351,347,460      |               | 350,625,446   |               |                    |

## Statistical Information (continued)

|   |     | 31 December 2019 |               | 31 December 2020 |               | 30 June 2021 |               | Shares Outstanding |
|---|-----|------------------|---------------|------------------|---------------|--------------|---------------|--------------------|
|   |     | Total NAV        | NAV per Share | Total NAV        | NAV per Share | Total NAV    | NAV per Share |                    |
| State Street Flexible Asset Allocation Plus Fund          |     |                  |               |                  |               |              |               |                    |
| Class B (EUR)   | EUR | 148,752,199      | 11.29         | 151,075,368      | 11.50         | 157,351,026  | 12.70         | 12,390,362         |
| Class I (EUR)   | EUR | 17,277,272       | 10.97         | 19,496,638       | 11.11         | 23,150,583   | 12.23         | 1,892,211          |
| Class P (EUR)   | EUR | 10,756,726       | 10.71         | 10,088,593       | 10.78         | 10,833,798   | 11.85         | 914,610            |
| Total net assets  | EUR | 176,786,197      |               | 180,660,599      |               | 191,335,407  |               |                    |
| State Street Europe Value Spotlight Fund                  |     |                  |               |                  |               |              |               |                    |
| Class B (EUR)   | EUR | 38,104,708       | 14.53         | 35,558,274       | 14.10         | 21,393,978   | 16.02         | 1,335,731          |
| Class I (EUR)   | EUR | 282,222,279      | 10.24         | 108,985,618      | 9.87          | 107,969,177  | 11.17         | 9,670,271          |
| Class P (EUR)   | EUR | 35,132           | 13.12         | 42,845           | 12.54         | 59,887       | 14.13         | 4,238              |
| Total net assets  | EUR | 320,362,119      |               | 144,586,737      |               | 129,423,042  |               |                    |
| State Street Eurozone Value Spotlight Fund <sup>(a)</sup> |     |                  |               |                  |               |              |               |                    |
| Class B (EUR)   | EUR | 87,244,316       | 16.35         | 99,358,145       | 15.92         | 95,993,372   | 18.75         | 5,118,773          |
| Class I (EUR)   | EUR | 12,332,408       | 13.99         | 10,838,251       | 13.53         | 18,600,055   | 15.87         | 1,171,950          |
| Class P (EUR)   | EUR | 6,780            | 14.32         | 7,601            | 13.74         | 311,859      | 16.06         | 19,416             |
| Total net assets  | EUR | 99,583,505       |               | 110,203,997      |               | 114,974,271  |               |                    |
| State Street US Value Spotlight Fund                      |     |                  |               |                  |               |              |               |                    |
| Class B (USD)   | USD | 3,015,054        | 13.59         | 1,012,900        | 13.63         | 852,509      | 16.74         | 50,925             |
| Class B (EUR)   | EUR | 15,970,517       | 14.88         | 14,735,929       | 13.70         | 18,690,474   | 17.35         | 1,077,037          |
| Class I (USD)   | USD | 131,375          | 13.14         | 130,803          | 13.08         | 160,034      | 16.00         | 10,000             |
| Total net assets  | USD | 21,073,242       |               | 19,173,860       |               | 23,177,686   |               |                    |
| State Street Asia Pacific Value Spotlight Fund            |     |                  |               |                  |               |              |               |                    |
| Class B (USD)   | USD | 1,333,810        | 15.07         | 1,397,036        | 17.45         | 1,135,482    | 17.59         | 64,554             |
| Class B (EUR)   | EUR | 26,924,477       | 16.30         | 23,541,371       | 17.31         | 25,963,788   | 18.00         | 1,442,112          |
| Class I (USD)   | USD | 156,834          | 14.55         | 3,409,624        | 16.73         | 10,426,763   | 16.80         | 620,711            |
| Total net assets  | USD | 31,713,420       |               | 33,610,724       |               | 42,352,669   |               |                    |
| State Street Global Value Spotlight Fund                  |     |                  |               |                  |               |              |               |                    |
| Class B (EUR)   | EUR | 149,811,313      | 21.50         | 117,119,688      | 21.06         | 168,068,313  | 23.98         | 7,008,387          |
| Class I (EUR)   | EUR | 25,993,198       | 17.94         | 10,523,496       | 17.43         | 17,383,951   | 19.78         | 879,014            |
| Class I (USD)   | USD | -                | -             | -                | -             | 944,855      | 9.83          | 96,109             |
| Class P (EUR)   | EUR | 488,199          | 17.50         | 275,154          | 16.88         | 536,917      | 19.07         | 28,155             |
| Total net assets  | EUR | 176,292,711      |               | 127,918,338      |               | 186,785,920  |               |                    |

## Statistical Information (continued)

|  |            | 31 December 2019     |               | 31 December 2020     |               | 30 June 2021         |               | Shares Outstanding |
|--|------------|----------------------|---------------|----------------------|---------------|----------------------|---------------|--------------------|
|  |            | Total NAV            | NAV per Share | Total NAV            | NAV per Share | Total NAV            | NAV per Share |                    |
| <b>State Street Multi-Factor Global ESG Equity Fund</b>                |            |                      |               |                      |               |                      |               |                    |
| Class B (USD)  | USD        | 457,166,878          | 12.34         | 278,770,527          | 13.43         | 200,437,957          | 15.13         | 13,247,105         |
| Class I (USD)  | USD        | 132,539,502          | 13.52         | 126,165,343          | 14.66         | 120,142,062          | 16.49         | 7,287,810          |
| <b>Total net assets</b>  | <b>USD</b> | <b>589,706,380</b>   |               | <b>404,935,870</b>   |               | <b>320,580,019</b>   |               |                    |
| <b>State Street Europe ESG Screened Enhanced Equity Fund</b>           |            |                      |               |                      |               |                      |               |                    |
| Class B (EUR)  | EUR        | 883,273              | 12.09         | 17,004,136           | 11.60         | -                    | -             | -                  |
| Class B (EUR-Hedged)   | EUR        | 91,809,788           | 11.52         | 72,150,790           | 11.19         | -                    | -             | -                  |
| Class I (EUR)  | EUR        | 372,689,592          | 13.21         | 345,746,446          | 12.64         | 385,943,556          | 14.65         | 26,341,523         |
| Class I Distributing (EUR)   | EUR        | 54,511,196           | 11.13         | -                    | -             | -                    | -             | -                  |
| Class P (EUR)  | EUR        | 175,777,447          | 11.57         | 9,665,420            | 11.04         | 10,621,365           | 12.78         | 830,880            |
| <b>Total net assets</b>  | <b>EUR</b> | <b>695,671,296</b>   |               | <b>444,566,818</b>   |               | <b>396,564,951</b>   |               |                    |
| <b>State Street North America ESG Screened Enhanced Equity Fund</b>    |            |                      |               |                      |               |                      |               |                    |
| Class B (EUR-Hedged)   | EUR        | 39,876,920           | 11.53         | 37,350,991           | 13.21         | -                    | -             | -                  |
| Class I (USD)  | USD        | 425,578,572          | 15.73         | 490,083,740          | 18.32         | 565,025,977          | 21.23         | 26,612,560         |
| Class P (USD)  | USD        | 325,438,497          | 15.54         | 116,777,894          | 18.06         | 52,013,071           | 20.90         | 2,488,554          |
| <b>Total net assets</b>  | <b>USD</b> | <b>795,779,027</b>   |               | <b>652,562,465</b>   |               | <b>617,039,048</b>   |               |                    |
| <b>State Street Global ESG Screened Enhanced Equity Fund</b>           |            |                      |               |                      |               |                      |               |                    |
| Class I (USD)  | USD        | 412,358,011          | 14.61         | 66,135,923           | 16.48         | 75,610,069           | 18.81         | 4,020,065          |
| Class I Distributing (USD)   | USD        | 166,126,866          | 13.74         | 795,805              | 15.14         | 851,638              | 17.11         | 49,788             |
| <b>Total net assets</b>  | <b>USD</b> | <b>578,484,877</b>   |               | <b>66,931,728</b>    |               | <b>76,461,707</b>    |               |                    |
| <b>State Street Emerging Markets SRI Enhanced Equity Fund</b>          |            |                      |               |                      |               |                      |               |                    |
| Class B (USD)  | USD        | 28,433,330           | 10.52         | 33,612,103           | 12.07         | 23,582,439           | 13.31         | 1,772,370          |
| Class I (USD)  | USD        | 1,867,694,169        | 13.62         | 1,673,637,826        | 15.55         | 1,719,487,096        | 17.10         | 100,552,157        |
| Class I (EUR)  | EUR        | 202,265,573          | 10.76         | 36,068,800           | 11.27         | 61,605,301           | 12.79         | 4,817,770          |
| Class P (USD)  | USD        | 103,918              | 10.39         | 118,014              | 11.80         | 129,415              | 12.94         | 10,000             |
| <b>Total net assets</b>  | <b>USD</b> | <b>2,123,273,191</b> |               | <b>1,751,499,955</b> |               | <b>1,816,256,444</b> |               |                    |
| <b>State Street Emerging Markets ESG Screened Enhanced Equity Fund</b> |            |                      |               |                      |               |                      |               |                    |
| Class B (USD)  | USD        | 69,353,122           | 15.92         | 25,064,416           | 18.47         | 23,900,989           | 20.35         | 1,174,677          |
| Class B (GBP)  | GBP        | 66,578,870           | 10.19         | 74,779,753           | 11.45         | 75,673,808           | 12.48         | 6,062,538          |
| Class I (USD)  | USD        | 1,586,516,304        | 15.31         | 1,071,070,985        | 17.66         | 1,087,541,365        | 19.41         | 56,032,738         |
| Class I (EUR)  | EUR        | 324,066,028          | 15.01         | 401,792,420          | 15.89         | 366,049,914          | 18.02         | 20,316,129         |

## Statistical Information (continued)

|   |     | 31 December 2019 |               | 31 December 2020 |               | 30 June 2021  |               | Shares Outstanding |
|---|-----|------------------|---------------|------------------|---------------|---------------|---------------|--------------------|
|   |     | Total NAV        | NAV per Share | Total NAV        | NAV per Share | Total NAV     | NAV per Share |                    |
| State Street Emerging Markets ESG Screened Enhanced Equity Fund (continued) |     |                  |               |                  |               |               |               |                    |
| Class P (USD)   | USD | 568,180          | 14.81         | 652,008          | 16.99         | 714,756       | 18.63         | 38,370             |
| Class P (EUR)   | EUR | 4,957,050        | 11.15         | 4,638,933        | 11.73         | 4,922,877     | 13.27         | 370,956            |
| Total net assets  | USD | 2,113,965,860    |               | 1,696,296,231    |               | 1,656,634,747 |               |                    |
| State Street EMU ESG Screened Equity Fund                                   |     |                  |               |                  |               |               |               |                    |
| Class I (EUR)   | EUR | 1,814,481        | 28.95         | 2,873,074        | 28.84         | 1,921,644     | 34.19         | 56,208             |
| Class P (EUR)   | EUR | 31,163,707       | 11.45         | 30,000,888       | 11.29         | 31,460,970    | 13.31         | 2,363,429          |
| Class P Distributing (EUR)  | EUR | 2,836,149        | 11.41         | 2,200,183        | 11.06         | 2,864,528     | 12.97         | 220,806            |
| Total net assets  | EUR | 35,814,337       |               | 35,074,145       |               | 36,247,142    |               |                    |
| State Street Europe Small Cap ESG Screened Equity Fund                      |     |                  |               |                  |               |               |               |                    |
| Class I (EUR)   | EUR | 1,864,067        | 13.13         | -                | -             | -             | -             | -                  |
| Class P (EUR)   | EUR | 30,563,211       | 12.66         | 25,422,233       | 11.95         | 30,020,586    | 14.68         | 2,045,532          |
| Class P Distributing (EUR)  | EUR | 3,637,650        | 11.40         | 3,268,609        | 10.49         | 4,241,171     | 12.80         | 331,245            |
| Total net assets  | EUR | 36,064,928       |               | 28,690,842       |               | 34,261,757    |               |                    |
| State Street Emerging Asia ESG Screened Equity Fund                         |     |                  |               |                  |               |               |               |                    |
| Class I (EUR)   | EUR | 8,874,666        | 11.83         | -                | -             | -             | -             | -                  |
| Class P (EUR)   | EUR | 26,436,595       | 11.32         | 21,303,373       | 11.92         | 23,340,432    | 13.79         | 1,692,855          |
| Class P (USD)   | USD | 475,819          | 11.34         | 387,047          | 13.02         | 355,282       | 14.60         | 24,338             |
| Total net assets  | EUR | 35,735,149       |               | 21,619,715       |               | 23,640,034    |               |                    |
| State Street Emerging Markets Select ESG Screened Equity Fund               |     |                  |               |                  |               |               |               |                    |
| Class I (EUR)   | EUR | 2,590,275        | 12.81         | 2,559,254        | 12.64         | 2,990,293     | 14.74         | 202,854            |
| Class P (EUR)   | EUR | 13,513,500       | 11.22         | 11,969,100       | 10.96         | 13,085,353    | 12.71         | 1,029,763          |
| Class P (USD)   | USD | 1,743,396        | 10.42         | 1,110,668        | 11.10         | 1,188,476     | 12.47         | 95,281             |
| Total net assets  | EUR | 17,656,905       |               | 15,436,098       |               | 17,077,821    |               |                    |
| State Street Emerging Markets Small Cap ESG Screened Equity Fund            |     |                  |               |                  |               |               |               |                    |
| Class A (USD)   | USD | 1,617,504        | 10.49         | 1,508,532        | 11.84         | 2,418,683     | 14.34         | 168,610            |
| Class I (USD)   | USD | 228,490,483      | 13.02         | 259,922,063      | 14.71         | 316,184,044   | 17.84         | 17,722,280         |
| Class I (EUR)   | EUR | 5,232,800        | 10.47         | 5,423,650        | 10.85         | 6,785,600     | 13.57         | 500,000            |
| Class P (USD)   | USD | 104,772          | 10.50         | 117,027          | 11.73         | 141,110       | 14.14         | 9,981              |
| Total net assets  | USD | 236,086,569      |               | 268,215,458      |               | 326,790,908   |               |                    |

## Statistical Information (continued)

|   |     | 31 December 2019 |               | 31 December 2020 |               | 30 June 2021  |               | 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       |     |                  |               |                  |               |               |               |                    |
| Class I (EUR)   | EUR | 230,832,759      | 25.11         | 98,690,015       | 23.90         | 88,191,060    | 26.60         | 3,315,620          |
| Class P (EUR)   | EUR | 857,731          | 12.79         | 15,729           | 12.10         | 18,729        | 13.42         | 1,395              |
| Total net assets  | EUR | 231,690,490      |               | 98,705,744       |               | 88,209,789    |               |                    |
| State Street Global ESG Screened Managed Volatility Equity Fund       |     |                  |               |                  |               |               |               |                    |
| Class A (USD)   | USD | 3,932,636        | 14.56         | 3,341,579        | 14.41         | 3,088,074     | 15.17         | 203,543            |
| Class B (USD)   | USD | 3,697            | 21.91         | 10,437,589       | 21.78         | 8,407,220     | 23.00         | 365,601            |
| Class I (USD)   | USD | 152,050,154      | 26.11         | 220,784,746      | 25.86         | 82,986,540    | 27.25         | 3,045,001          |
| Class I (EUR)   | EUR | 106,244,844      | 16.79         | 76,301,658       | 15.26         | 68,270,950    | 16.59         | 4,114,021          |
| Class I Distributing (EUR)  | EUR | 32,821,722       | 13.07         | 42,613,557       | 11.66         | 29,517,423    | 12.47         | 2,366,562          |
| Class P (USD)   | USD | 3,870,656        | 17.77         | 2,256,019        | 17.50         | 956,696       | 18.39         | 52,020             |
| Total net assets  | USD | 315,959,274      |               | 382,318,424      |               | 211,405,977   |               |                    |
| State Street Global ESG Screened Defensive Equity Fund <sup>(a)</sup> |     |                  |               |                  |               |               |               |                    |
| Class B (USD)   | USD | 10,349,632       | 13.38         | 10,093,362       | 13.51         | 9,566,325     | 14.92         | 641,006            |
| Class B (EUR)   | EUR | 74,832,947       | 10.51         | 208,157,312      | 9.74          | 170,745,386   | 11.09         | 15,391,064         |
| Class I (USD)   | USD | 962,002,610      | 13.81         | 113,839,527      | 13.85         | 85,021,375    | 15.23         | 5,581,575          |
| Total net assets  | USD | 1,056,352,156    |               | 378,625,580      |               | 297,134,647   |               |                    |
| State Street Europe ESG Screened Defensive Equity Fund                |     |                  |               |                  |               |               |               |                    |
| Class I (EUR)   | EUR | 5,035,419        | 11.31         | 4,871,431        | 10.94         | 5,482,259     | 12.31         | 445,371            |
| Total net assets  | EUR | 5,035,494        |               | 4,871,431        |               | 5,482,259     |               |                    |
| State Street Global Treasury 1-10 Year Bond Index Fund                |     |                  |               |                  |               |               |               |                    |
| Class I (USD)   | USD | 1,931,642        | 9.94          | 2,141,229        | 10.70         | 1,446,231     | 10.36         | 139,663            |
| Class I (CHF-Hedged)  | CHF | 43,949,261       | 9.83          | 51,118,238       | 10.00         | 330,096,716   | 9.87          | 33,440,384         |
| Class I (EUR-Hedged)  | EUR | 536,861,329      | 9.84          | 558,819,489      | 10.05         | 874,735,077   | 9.93          | 88,085,703         |
| Class I Distributing (EUR-Hedged)                                     | EUR | 9,424,495        | 9.84          | 22,926,166       | 10.03         | 31,165,992    | 9.88          | 3,154,932          |
| Class I Distributing (GBP-Hedged)                                     | GBP | 24,350,893       | 9.89          | 20,684,206       | 10.16         | 38,338,206    | 10.04         | 3,819,992          |
| Class I (USD-Hedged)  | USD | 484,620,625      | 9.94          | 462,817,180      | 10.27         | 530,763,963   | 10.19         | 52,100,222         |
| Class I Distributing (USD-Hedged)                                     | USD | 380,450,911      | 9.94          | 139,938,462      | 10.27         | 133,112,837   | 10.15         | 13,113,087         |
| Total net assets  | USD | 1,557,853,246    |               | 1,402,791,896    |               | 2,149,705,178 |               |                    |

## Statistical Information (continued)

|  |     | 31 December 2019 |               | 31 December 2020 |               | 30 June 2021  |               | 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 | -                | -             | -                | -             | 172,314,690   | 10.19         | 16,902,551         |
| Class I Distributing (USD)   | USD | -                | -             | -                | -             | 1,649,790     | 9.82          | 168,000            |
| Class I (EUR)  | EUR | 608,702,629      | 10.23         | 1,012,158,192    | 9.61          | 1,136,902,323 | 9.57          | 118,827,129        |
| Class I (USD)  | USD | 78,175,290       | 10.48         | 208,653,606      | 10.74         | 310,768,540   | 10.35         | 30,013,575         |
| Total net assets   | USD | 761,445,226      |               | 1,447,080,114    |               | 1,832,978,465 |               |                    |
| State Street Emerging Markets Opportunities Equity Fund                    |     |                  |               |                  |               |               |               |                    |
| Class I (EUR)  | EUR | -                | -             | 15,581,558       | 12.31         | 16,849,007    | 13.31         | 1,265,425          |
| Class I (USD)  | USD | -                | -             | 6,706,535        | 13.41         | 7,028,898     | 14.06         | 500,000            |
| Total net assets   | USD | -                |               | 25,771,284       |               | 27,010,034    |               |                    |
| State Street Global Opportunities Equity Fund                              |     |                  |               |                  |               |               |               |                    |
| Class I (USD)  | USD | -                | -             | 26,948,919       | 11.85         | 101,468,415   | 13.52         | 7,507,780          |
| Total net assets   | USD | -                |               | 26,948,919       |               | 101,468,415   |               |                    |
| State Street Sustainable Climate US Corporate Bond Fund <sup>(c)</sup>     |     |                  |               |                  |               |               |               |                    |
| Class I (USD)  | USD | -                | -             | -                | -             | 102,471       | 10.25         | 10,000             |
| Class I (EUR-Hedged)   | EUR | -                | -             | -                | -             | 15,059,100    | 10.04         | 1,500,000          |
| Class S (USD)  | USD | -                | -             | -                | -             | 128,096,795   | 10.25         | 12,500,000         |
| Total net assets   | USD | -                |               | -                |               | 146,057,809   |               |                    |
| State Street Sustainable Climate Euro Corporate Bond Fund <sup>(c)</sup>   |     |                  |               |                  |               |               |               |                    |
| Class I (EUR)  | EUR | -                | -             | -                | -             | 100,602       | 10.06         | 10,000             |
| Class S (EUR)  | EUR | -                | -             | -                | -             | 125,760,323   | 10.06         | 12,500,000         |
| Total net assets   | EUR | -                |               | -                |               | 125,860,925   |               |                    |
| State Street Global High Yield Bond ESG Screened Index Fund <sup>(c)</sup> |     |                  |               |                  |               |               |               |                    |
| Class I (USD)  | USD | -                | -             | -                | -             | 100,235       | 10.02         | 10,000             |
| Class I (CHF-Hedged)   | CHF | -                | -             | -                | -             | 91,348,002    | 10.06         | 9,083,930          |
| Class I (EUR-Hedged)   | EUR | -                | -             | -                | -             | 20,024,076    | 10.06         | 1,991,078          |
| Class I (USD-Hedged)   | USD | -                | -             | -                | -             | 31,312,572    | 10.07         | 3,109,832          |
| Total net assets   | USD | -                |               | -                |               | 153,983,464   |               |                    |

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

<sup>(b)</sup>This Sub-fund changed name during this period. Please refer to Note 14 for further details.

<sup>(c)</sup>This Sub-fund was launched during the period. Please refer to Note 14 for further details.

## Schedule of Investments

as at 30 June 2021 (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 - 99.26%  |  |              |                 | Government Bonds - 99.26% <i>(continued)</i>  |  |                    |                 |
| France   |  |              |                 | France <i>(continued)</i>   |  |                    |                 |
| EUR 5,270,000  | French Republic Government Bond OAT, 2.250%, 25/10/22      | 5,473,580    | 0.85            | EUR 5,630,000   | French Republic Government Bond OAT, 1.250%, 25/05/36      | 6,308,134          | 0.97            |
| EUR 20,205,000   | French Republic Government Bond OAT, zero coupon, 25/02/23 | 20,356,989   | 3.15            | EUR 3,735,000   | French Republic Government Bond OAT, 4.000%, 25/10/38      | 5,928,902          | 0.92            |
| EUR 6,060,000  | French Republic Government Bond OAT, zero coupon, 25/03/23 | 6,128,114    | 0.95            | EUR 4,385,000   | French Republic Government Bond OAT, 1.750%, 25/06/39      | 5,323,741          | 0.82            |
| EUR 1,785,000  | French Republic Government Bond OAT, 8.500%, 25/04/23      | 2,083,880    | 0.32            | EUR 4,765,000   | French Republic Government Bond OAT, 0.500%, 25/05/40      | 4,377,385          | 0.68            |
| EUR 7,050,000  | French Republic Government Bond OAT, 1.750%, 25/05/23      | 7,373,031    | 1.14            | EUR 5,395,000   | French Republic Government Bond OAT, 4.500%, 25/04/41      | 9,357,735          | 1.45            |
| EUR 6,390,000  | French Republic Government Bond OAT, 4.250%, 25/10/23      | 7,122,166    | 1.10            | EUR 3,675,000   | French Republic Government Bond OAT, 3.250%, 25/05/45      | 5,728,002          | 0.89            |
| EUR 5,630,000  | French Republic Government Bond OAT, zero coupon, 25/03/24 | 5,725,147    | 0.88            | EUR 4,060,000   | French Republic Government Bond OAT, 2.000%, 25/05/48      | 5,229,970          | 0.81            |
| EUR 5,130,000  | French Republic Government Bond OAT, 2.250%, 25/05/24      | 5,560,099    | 0.86            | EUR 4,320,000   | French Republic Government Bond OAT, 1.500%, 25/05/50      | 5,021,827          | 0.78            |
| EUR 5,565,000  | French Republic Government Bond OAT, 1.750%, 25/11/24      | 6,009,087    | 0.93            | EUR 4,395,000   | French Republic Government Bond OAT, 0.750%, 25/05/52      | 4,202,235          | 0.65            |
| EUR 6,185,000  | French Republic Government Bond OAT, zero coupon, 25/03/25 | 6,308,205    | 0.98            | EUR 2,510,000   | French Republic Government Bond OAT, 4.000%, 25/04/55      | 4,757,228          | 0.74            |
| EUR 5,580,000  | French Republic Government Bond OAT, 0.500%, 25/05/25      | 5,804,707    | 0.90            | EUR 2,330,000   | French Republic Government Bond OAT, 4.000%, 25/04/60      | 4,611,210          | 0.71            |
| EUR 4,465,000  | French Republic Government Bond OAT, 6.000%, 25/10/25      | 5,738,507    | 0.89            | EUR 1,860,000   | French Republic Government Bond OAT, 1.750%, 25/05/66      | 2,343,767          | 0.36            |
| EUR 5,395,000  | French Republic Government Bond OAT, 1.000%, 25/11/25      | 5,750,423    | 0.89            | <b>Total France</b>   |  | <b>257,089,976</b> | <b>39.76</b>    |
| EUR 6,195,000  | French Republic Government Bond OAT, 3.500%, 25/04/26      | 7,389,706    | 1.14            | Germany   |  |                    |                 |
| EUR 6,140,000  | French Republic Government Bond OAT, 0.500%, 25/05/26      | 6,425,694    | 0.99            | EUR 3,870,000   | Bundesobligation, zero coupon, 07/10/22                    | 3,904,443          | 0.60            |
| EUR 5,630,000  | French Republic Government Bond OAT, 0.250%, 25/11/26      | 5,825,417    | 0.90            | EUR 3,680,000   | Bundesobligation, zero coupon, 14/04/23                    | 3,725,890          | 0.58            |
| EUR 5,535,000  | French Republic Government Bond OAT, 1.000%, 25/05/27      | 5,971,933    | 0.92            | EUR 3,850,000   | Bundesobligation, zero coupon, 13/10/23                    | 3,912,948          | 0.61            |
| EUR 6,700,000  | French Republic Government Bond OAT, 2.750%, 25/10/27      | 8,010,721    | 1.24            | EUR 4,600,000   | Bundesobligation, zero coupon, 05/04/24                    | 4,687,400          | 0.73            |
| EUR 6,610,000  | French Republic Government Bond OAT, 0.750%, 25/05/28      | 7,059,348    | 1.09            | EUR 4,255,000   | Bundesobligation, zero coupon, 18/10/24                    | 4,350,142          | 0.67            |
| EUR 6,000,000  | French Republic Government Bond OAT, 0.750%, 25/11/28      | 6,416,160    | 0.99            | EUR 12,160,000  | Bundesobligation, zero coupon, 11/04/25                    | 12,488,073         | 1.93            |
| EUR 5,510,000  | French Republic Government Bond OAT, 5.500%, 25/04/29      | 7,969,940    | 1.23            | EUR 810,000   | Bundesrepub Deutschland, 4.750%, 04/07/40                  | 1,534,140          | 0.24            |
| EUR 6,050,000  | French Republic Government Bond OAT, 0.500%, 25/05/29      | 6,349,052    | 0.98            | EUR 5,290,000   | Bundesrepublik Deutschland Bundesanleihe, 1.750%, 04/07/22 | 5,420,028          | 0.84            |
| EUR 5,665,000  | French Republic Government Bond OAT, zero coupon, 25/11/29 | 5,697,347    | 0.88            | EUR 4,015,000   | Bundesrepublik Deutschland Bundesanleihe, 1.500%, 04/09/22 | 4,119,872          | 0.64            |
| EUR 7,365,000  | French Republic Government Bond OAT, 2.500%, 25/05/30      | 9,040,096    | 1.40            | EUR 4,125,000   | Bundesrepublik Deutschland Bundesanleihe, 1.500%, 15/02/23 | 4,272,799          | 0.66            |
| EUR 7,065,000  | French Republic Government Bond OAT, 1.500%, 25/05/31      | 8,070,138    | 1.25            | EUR 4,690,000   | Bundesrepublik Deutschland Bundesanleihe, 1.500%, 15/05/23 | 4,884,729          | 0.76            |
| EUR 4,825,000  | French Republic Government Bond OAT, 5.750%, 25/10/32      | 7,882,844    | 1.22            | EUR 4,485,000   | Bundesrepublik Deutschland Bundesanleihe, 2.000%, 15/08/23 | 4,744,816          | 0.73            |
| EUR 5,130,000  | French Republic Government Bond OAT, 1.250%, 25/05/34      | 5,748,370    | 0.89            | EUR 2,350,000   | Bundesrepublik Deutschland Bundesanleihe, 6.250%, 04/01/24 | 2,763,859          | 0.43            |
| EUR 4,120,000  | French Republic Government Bond OAT, 4.750%, 25/04/35      | 6,609,139    | 1.02            | EUR 4,305,000   | Bundesrepublik Deutschland Bundesanleihe, 1.750%, 15/02/24 | 4,585,040          | 0.71            |
|  |  |              |                 | EUR 4,460,000   | Bundesrepublik Deutschland Bundesanleihe, 1.500%, 15/05/24 | 4,744,548          | 0.73            |

## Schedule of Investments (continued)

as at 30 June 2021 (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 - 99.26% (continued)  |   |              |                 | Government Bonds - 99.26% (continued)   |   |                    |                 |
| Germany (continued)  |   |              |                 | Germany (continued)   |   |                    |                 |
| EUR 4,510,000  | Bundesrepublik Deutschland Bundesanleihe, 1.000%, 15/08/24      | 4,751,691    | 0.74            | EUR 4,765,000   | Bundesrepublik Deutschland Bundesanleihe, zero coupon, 15/08/50 | 4,381,846          | 0.68            |
| EUR 5,230,000  | Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/02/25      | 5,455,361    | 0.84            | EUR 10,805,000  | Bundesschatzanweisungen, zero coupon, 10/06/22                  | 10,905,861         | 1.68            |
| EUR 5,240,000  | Bundesrepublik Deutschland Bundesanleihe, 1.000%, 15/08/25      | 5,600,826    | 0.87            | <b>Total Germany</b>  |   | <b>256,677,535</b> | <b>39.69</b>    |
| EUR 5,970,000  | Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/02/26      | 6,283,723    | 0.97            | Netherlands   |   |                    |                 |
| EUR 5,680,000  | Bundesrepublik Deutschland Bundesanleihe, zero coupon, 15/08/26 | 5,850,911    | 0.91            | EUR 5,290,000   | Netherlands Government Bond, 2.250%, 15/07/22                   | 5,452,668          | 0.84            |
| EUR 5,465,000  | Bundesrepublik Deutschland Bundesanleihe, 0.250%, 15/02/27      | 5,713,439    | 0.88            | EUR 4,030,000   | Netherlands Government Bond, 3.750%, 15/01/23                   | 4,309,763          | 0.67            |
| EUR 2,620,000  | Bundesrepublik Deutschland Bundesanleihe, 6.500%, 04/07/27      | 3,755,246    | 0.58            | EUR 933,000   | Netherlands Government Bond, 7.500%, 15/01/23                   | 1,052,125          | 0.16            |
| EUR 5,285,000  | Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/08/27      | 5,618,801    | 0.87            | EUR 6,620,000   | Netherlands Government Bond, 1.750%, 15/07/23                   | 6,954,310          | 1.07            |
| EUR 28,370,000   | Bundesrepublik Deutschland Bundesanleihe, zero coupon, 15/11/27 | 28,861,434   | 4.47            | EUR 5,630,000   | Netherlands Government Bond, zero coupon, 15/01/24              | 5,730,495          | 0.89            |
| EUR 3,215,000  | Bundesrepublik Deutschland Bundesanleihe, 5.625%, 04/01/28      | 4,535,240    | 0.70            | EUR 5,795,000   | Netherlands Government Bond, 2.000%, 15/07/24                   | 6,270,654          | 0.97            |
| EUR 5,280,000  | Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/02/28      | 5,629,061    | 0.87            | EUR 6,600,000   | Netherlands Government Bond, 0.250%, 15/07/25                   | 6,827,040          | 1.06            |
| EUR 2,545,000  | Bundesrepublik Deutschland Bundesanleihe, 4.750%, 04/07/28      | 3,503,396    | 0.54            | EUR 6,655,000   | Netherlands Government Bond, 0.500%, 15/07/26                   | 7,001,592          | 1.08            |
| EUR 5,200,000  | Bundesrepublik Deutschland Bundesanleihe, 0.250%, 15/08/28      | 5,464,212    | 0.85            | EUR 17,970,000  | Netherlands Government Bond, zero coupon, 15/01/27              | 17,833,336         | 2.76            |
| EUR 5,195,000  | Bundesrepublik Deutschland Bundesanleihe, 0.250%, 15/02/29      | 5,460,672    | 0.84            | EUR 5,830,000   | Netherlands Government Bond, 0.750%, 15/07/27                   | 6,253,433          | 0.97            |
| EUR 5,300,000  | Bundesrepublik Deutschland Bundesanleihe, zero coupon, 15/08/29 | 5,459,371    | 0.84            | EUR 4,840,000   | Netherlands Government Bond, 5.500%, 15/01/28                   | 6,731,424          | 1.04            |
| EUR 2,345,000  | Bundesrepublik Deutschland Bundesanleihe, 6.250%, 04/01/30      | 3,705,170    | 0.57            | EUR 5,610,000   | Netherlands Government Bond, 0.750%, 15/07/28                   | 6,049,487          | 0.94            |
| EUR 4,250,000  | Bundesrepublik Deutschland Bundesanleihe, 5.500%, 04/01/31      | 6,663,957    | 1.03            | EUR 4,660,000   | Netherlands Government Bond, 0.250%, 15/07/29                   | 4,852,831          | 0.75            |
| EUR 4,625,000  | Bundesrepublik Deutschland Bundesanleihe, 4.750%, 04/07/34      | 7,617,329    | 1.18            | EUR 5,900,000   | Netherlands Government Bond, 2.500%, 15/01/33                   | 7,647,698          | 1.18            |
| EUR 5,285,000  | Bundesrepublik Deutschland Bundesanleihe, 4.000%, 04/01/37      | 8,609,476    | 1.33            | EUR 6,105,000   | Netherlands Government Bond, 4.000%, 15/01/37                   | 9,795,717          | 1.51            |
| EUR 3,620,000  | Bundesrepublik Deutschland Bundesanleihe, 4.250%, 04/07/39      | 6,378,657    | 0.99            | EUR 4,220,000   | Netherlands Government Bond, 0.500%, 15/01/40                   | 4,453,197          | 0.69            |
| EUR 3,020,000  | Bundesrepublik Deutschland Bundesanleihe, 4.750%, 04/07/40      | 5,719,880    | 0.88            | EUR 6,070,000   | Netherlands Government Bond, 3.750%, 15/01/42                   | 10,419,944         | 1.61            |
| EUR 3,685,000  | Bundesrepublik Deutschland Bundesanleihe, 3.250%, 04/07/42      | 6,105,824    | 0.94            | EUR 6,475,000   | Netherlands Government Bond, 2.750%, 15/01/47                   | 10,454,341         | 1.62            |
| EUR 5,575,000  | Bundesrepublik Deutschland Bundesanleihe, 2.500%, 04/07/44      | 8,552,719    | 1.32            | <b>Total Netherlands</b>  |   | <b>128,090,055</b> | <b>19.81</b>    |
| EUR 5,925,000  | Bundesrepublik Deutschland Bundesanleihe, 2.500%, 15/08/46      | 9,267,589    | 1.43            | <b>Total Government Bonds</b>   |   | <b>641,857,566</b> | <b>99.26</b>    |
| EUR 5,300,000  | Bundesrepublik Deutschland Bundesanleihe, 1.250%, 15/08/48      | 6,687,116    | 1.03            | <b>Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market</b> |   | <b>641,857,566</b> | <b>99.26</b>    |
|  |   |              |                 | <b>TOTAL INVESTMENTS</b>  |   | <b>641,857,566</b> | <b>99.26</b>    |
|  |   |              |                 | <b>Other Net Assets/(Liabilities)</b>   |   | <b>4,794,722</b>   | <b>0.74</b>     |
|  |   |              |                 | <b>TOTAL NET ASSETS</b>   |   | <b>646,652,288</b> | <b>100.00</b>   |



## Schedule of Investments

as at 30 June 2021 (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 - 99.19%  |  |                   |                 | Government Bonds - 99.19% <i>(continued)</i>  |   |                   |                 |
| Austria  |  |                   |                 | Belgium <i>(continued)</i>  |   |                   |                 |
| EUR 600,000  | Republic of Austria Government Bond, zero coupon, 20/09/22 | 604,800           | 0.11            | EUR 1,225,000   | Kingdom of Belgium Government Bond, 0.500%, 22/10/24      | 1,270,325         | 0.23            |
| EUR 680,000  | Republic of Austria Government Bond, 3.400%, 22/11/22      | 718,148           | 0.13            | EUR 1,475,000   | Kingdom of Belgium Government Bond, 0.800%, 22/06/25      | 1,554,502         | 0.28            |
| EUR 2,880,000  | Republic of Austria Government Bond, zero coupon, 20/04/23 | 2,883,617         | 0.52            | EUR 772,000   | Kingdom of Belgium Government Bond, 4.500%, 28/03/26      | 957,357           | 0.17            |
| EUR 770,000  | Republic of Austria Government Bond, zero coupon, 15/07/23 | 779,702           | 0.14            | EUR 1,325,000   | Kingdom of Belgium Government Bond, 1.000%, 22/06/26      | 1,421,857         | 0.26            |
| EUR 850,000  | Republic of Austria Government Bond, 1.750%, 20/10/23      | 896,750           | 0.16            | EUR 985,000   | Kingdom of Belgium Government Bond, 0.800%, 22/06/27      | 1,053,654         | 0.19            |
| EUR 750,000  | Republic of Austria Government Bond, zero coupon, 15/07/24 | 763,237           | 0.14            | EUR 1,535,000   | Kingdom of Belgium Government Bond, zero coupon, 22/10/27 | 1,543,458         | 0.28            |
| EUR 835,000  | Republic of Austria Government Bond, 1.650%, 21/10/24      | 897,625           | 0.16            | EUR 1,422,360   | Kingdom of Belgium Government Bond, 5.500%, 28/03/28      | 1,990,991         | 0.36            |
| EUR 810,000  | Republic of Austria Government Bond, 1.200%, 20/10/25      | 870,750           | 0.16            | EUR 920,000   | Kingdom of Belgium Government Bond, 0.800%, 22/06/28      | 988,623           | 0.18            |
| EUR 797,000  | Republic of Austria Government Bond, 4.850%, 15/03/26      | 1,000,076         | 0.18            | EUR 1,540,000   | Kingdom of Belgium Government Bond, 0.900%, 22/06/29      | 1,668,744         | 0.30            |
| EUR 855,000  | Republic of Austria Government Bond, 0.750%, 20/10/26      | 908,249           | 0.16            | EUR 1,105,000   | Kingdom of Belgium Government Bond, 0.100%, 22/06/30      | 1,119,586         | 0.20            |
| EUR 830,000  | Republic of Austria Government Bond, 0.500%, 20/04/27      | 872,662           | 0.16            | EUR 1,085,000   | Kingdom of Belgium Government Bond, 1.000%, 22/06/31      | 1,190,028         | 0.21            |
| EUR 647,050  | Republic of Austria Government Bond, 6.250%, 15/07/27      | 909,105           | 0.16            | EUR 574,000   | Kingdom of Belgium Government Bond, 4.000%, 28/03/32      | 815,539           | 0.15            |
| EUR 1,070,000  | Republic of Austria Government Bond, 0.750%, 20/02/28      | 1,144,258         | 0.21            | EUR 780,000   | Kingdom of Belgium Government Bond, 1.250%, 22/04/33      | 879,060           | 0.16            |
| EUR 880,000  | Republic of Austria Government Bond, 0.500%, 20/02/29      | 926,288           | 0.17            | EUR 585,000   | Kingdom of Belgium Government Bond, 3.000%, 22/06/34      | 789,692           | 0.14            |
| EUR 645,000  | Republic of Austria Government Bond, 2.400%, 23/05/34      | 828,696           | 0.15            | EUR 1,427,435   | Kingdom of Belgium Government Bond, 5.000%, 28/03/35      | 2,337,882         | 0.42            |
| EUR 1,021,000  | Republic of Austria Government Bond, 4.150%, 15/03/37      | 1,631,180         | 0.29            | EUR 420,000   | Kingdom of Belgium Government Bond, 1.450%, 22/06/37      | 484,470           | 0.09            |
| EUR 485,000  | Republic of Austria Government Bond, 3.150%, 20/06/44      | 769,113           | 0.14            | EUR 625,000   | Kingdom of Belgium Government Bond, 1.900%, 22/06/38      | 768,000           | 0.14            |
| EUR 645,000  | Republic of Austria Government Bond, 1.500%, 20/02/47      | 790,022           | 0.14            | EUR 520,000   | Kingdom of Belgium Government Bond, 0.400%, 22/06/40      | 500,136           | 0.09            |
| EUR 410,000  | Republic of Austria Government Bond, 0.750%, 20/03/51      | 422,587           | 0.08            | EUR 1,325,000   | Kingdom of Belgium Government Bond, 4.250%, 28/03/41      | 2,224,675         | 0.40            |
| EUR 280,000  | Republic of Austria Government Bond, 3.800%, 26/01/62      | 579,544           | 0.10            | EUR 655,000   | Kingdom of Belgium Government Bond, 3.750%, 22/06/45      | 1,088,413         | 0.20            |
| EUR 195,000  | Republic of Austria Government Bond, 1.500%, 02/11/86      | 253,539           | 0.05            | EUR 1,050,000   | Kingdom of Belgium Government Bond, 1.600%, 22/06/47      | 1,239,525         | 0.22            |
| EUR 465,000  | Republic of Austria Government Bond, 2.100%, perpetual     | 761,856           | 0.14            | EUR 500,000   | Kingdom of Belgium Government Bond, 1.700%, 22/06/50      | 603,890           | 0.11            |
| EUR 245,000  | Republic of Austria Government Bond, 0.850%, perpetual     | 222,975           | 0.04            | EUR 455,000   | Kingdom of Belgium Government Bond, 2.250%, 22/06/57      | 633,406           | 0.11            |
| <b>Total Austria</b>   |  | <b>20,434,779</b> | <b>3.69</b>     | EUR 520,000   | Kingdom of Belgium Government Bond, 2.150%, 22/06/66      | 726,648           | 0.13            |
| Belgium  |  |                   |                 | EUR 385,000   | Kingdom of Belgium Government Bond, 0.650%, 22/06/71      | 319,589           | 0.06            |
| EUR 958,000  | Kingdom of Belgium Government Bond, 4.250%, 28/09/22       | 1,016,917         | 0.18            | <b>Total Belgium</b>  |   | <b>32,346,979</b> | <b>5.84</b>     |
| EUR 970,000  | Kingdom of Belgium Government Bond, 2.250%, 22/06/23       | 1,026,066         | 0.19            |   |   |                   |                 |
| EUR 700,000  | Kingdom of Belgium Government Bond, 0.200%, 22/10/23       | 713,720           | 0.13            |   |   |                   |                 |
| EUR 1,295,000  | Kingdom of Belgium Government Bond, 2.600%, 22/06/24       | 1,420,226         | 0.26            |   |   |                   |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (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 - 99.19% (continued)  |  |                  |                 | Government Bonds - 99.19% (continued)  |  |              |                 |
| Finland  |  |                  |                 | France (continued)   |  |              |                 |
| EUR 381,000  | Finland Government Bond, 1.625%, 15/09/22                  | 391,443          | 0.07            | EUR 2,850,000  | French Republic Government Bond OAT, 1.750%, 25/11/24      | 3,076,575    | 0.56            |
| EUR 290,000  | Finland Government Bond, 1.500%, 15/04/23                  | 301,197          | 0.05            | EUR 3,450,000  | French Republic Government Bond OAT, zero coupon, 25/03/25 | 3,517,965    | 0.63            |
| EUR 750,000  | Finland Government Bond, zero coupon, 15/09/23             | 760,687          | 0.14            | EUR 3,490,000  | French Republic Government Bond OAT, 0.500%, 25/05/25      | 3,629,600    | 0.66            |
| EUR 400,000  | Finland Government Bond, 2.000%, 15/04/24                  | 429,924          | 0.08            | EUR 2,154,924  | French Republic Government Bond OAT, 6.000%, 25/10/25      | 2,768,215    | 0.50            |
| EUR 200,000  | Finland Government Bond, zero coupon, 15/09/24             | 203,994          | 0.04            | EUR 2,765,000  | French Republic Government Bond OAT, 1.000%, 25/11/25      | 2,946,384    | 0.53            |
| EUR 367,000  | Finland Government Bond, 4.000%, 04/07/25                  | 435,262          | 0.08            | EUR 2,915,000  | French Republic Government Bond OAT, 3.500%, 25/04/26      | 3,476,429    | 0.63            |
| EUR 435,000  | Finland Government Bond, 0.875%, 15/09/25                  | 461,378          | 0.08            | EUR 3,140,000  | French Republic Government Bond OAT, 0.500%, 25/05/26      | 3,285,068    | 0.59            |
| EUR 395,000  | Finland Government Bond, 0.500%, 15/04/26                  | 413,992          | 0.08            | EUR 2,825,000  | French Republic Government Bond OAT, 0.250%, 25/11/26      | 2,922,180    | 0.53            |
| EUR 500,000  | Finland Government Bond, 0.500%, 15/09/27                  | 526,915          | 0.10            | EUR 2,770,000  | French Republic Government Bond OAT, 1.000%, 25/05/27      | 2,987,999    | 0.54            |
| EUR 339,000  | Finland Government Bond, 2.750%, 04/07/28                  | 412,851          | 0.07            | EUR 3,860,000  | French Republic Government Bond OAT, 2.750%, 25/10/27      | 4,613,858    | 0.83            |
| EUR 335,000  | Finland Government Bond, 0.500%, 15/09/28                  | 353,753          | 0.06            | EUR 3,115,000  | French Republic Government Bond OAT, 0.750%, 25/05/28      | 3,326,197    | 0.60            |
| EUR 500,000  | Finland Government Bond, 0.500%, 15/09/29                  | 527,790          | 0.10            | EUR 3,550,000  | French Republic Government Bond OAT, 0.750%, 25/11/28      | 3,795,305    | 0.69            |
| EUR 410,000  | Finland Government Bond, zero coupon, 15/09/30             | 412,542          | 0.07            | EUR 2,710,781  | French Republic Government Bond OAT, 5.500%, 25/04/29      | 3,919,789    | 0.71            |
| EUR 535,000  | Finland Government Bond, 0.750%, 15/04/31                  | 576,174          | 0.10            | EUR 3,750,000  | French Republic Government Bond OAT, 0.500%, 25/05/29      | 3,934,125    | 0.71            |
| EUR 815,000  | Finland Government Bond, 0.125%, 15/09/31                  | 779,078          | 0.13            | EUR 3,290,000  | French Republic Government Bond OAT, zero coupon, 25/11/29 | 3,308,095    | 0.60            |
| EUR 280,000  | Finland Government Bond, 1.125%, 15/04/34                  | 314,297          | 0.06            | EUR 3,930,000  | French Republic Government Bond OAT, 2.500%, 25/05/30      | 4,822,896    | 0.87            |
| EUR 270,000  | Finland Government Bond, 0.250%, 15/09/40                  | 262,467          | 0.05            | EUR 3,790,000  | French Republic Government Bond OAT, 1.500%, 25/05/31      | 4,328,559    | 0.78            |
| EUR 410,000  | Finland Government Bond, 2.625%, 04/07/42                  | 595,591          | 0.11            | EUR 2,498,385  | French Republic Government Bond OAT, 5.750%, 25/10/32      | 4,079,613    | 0.74            |
| EUR 300,000  | Finland Government Bond, 1.375%, 15/04/47                  | 366,093          | 0.07            | EUR 2,855,000  | French Republic Government Bond OAT, 1.250%, 25/05/34      | 3,197,315    | 0.58            |
| <b>Total Finland</b>   |  | <b>8,525,428</b> | <b>1.54</b>     | EUR 2,088,303  | French Republic Government Bond OAT, 4.750%, 25/04/35      | 3,348,176    | 0.60            |
| France   |  |                  |                 | EUR 3,325,000  | French Republic Government Bond OAT, 1.250%, 25/05/36      | 3,723,002    | 0.67            |
| EUR 2,502,000  | French Republic Government Bond OAT, 2.250%, 25/10/22      | 2,598,327        | 0.47            | EUR 1,851,663  | French Republic Government Bond OAT, 4.000%, 25/10/38      | 2,937,478    | 0.53            |
| EUR 12,110,000   | French Republic Government Bond OAT, zero coupon, 25/02/23 | 12,214,456       | 2.19            | EUR 2,225,000  | French Republic Government Bond OAT, 1.750%, 25/06/39      | 2,699,593    | 0.49            |
| EUR 3,275,000  | French Republic Government Bond OAT, zero coupon, 25/03/23 | 3,311,353        | 0.60            | EUR 2,530,000  | French Republic Government Bond OAT, 0.500%, 25/05/40      | 2,344,843    | 0.43            |
| EUR 840,133  | French Republic Government Bond OAT, 8.500%, 25/04/23      | 980,099          | 0.18            | EUR 2,764,000  | French Republic Government Bond OAT, 4.500%, 25/04/41      | 4,790,841    | 0.86            |
| EUR 3,500,000  | French Republic Government Bond OAT, 1.750%, 25/05/23      | 3,659,600        | 0.66            | EUR 2,240,000  | French Republic Government Bond OAT, 3.250%, 25/05/45      | 3,489,248    | 0.63            |
| EUR 3,255,061  | French Republic Government Bond OAT, 4.250%, 25/10/23      | 3,627,114        | 0.65            | EUR 2,030,000  | French Republic Government Bond OAT, 2.000%, 25/05/48      | 2,612,610    | 0.47            |
| EUR 3,110,000  | French Republic Government Bond OAT, zero coupon, 25/03/24 | 3,161,626        | 0.57            | EUR 2,450,000  | French Republic Government Bond OAT, 1.500%, 25/05/50      | 2,846,165    | 0.51            |
| EUR 2,770,000  | French Republic Government Bond OAT, 2.250%, 25/05/24      | 3,001,572        | 0.54            |  |  |              |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (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 - 99.19% (continued)  |   |                    |                 | Government Bonds - 99.19% (continued)  |   |                    |                 |
| France (continued)   |   |                    |                 | Germany (continued)  |   |                    |                 |
| EUR 2,300,000  | French Republic Government Bond OAT, 0.750%, 25/05/52           | 2,197,190          | 0.40            | EUR 12,715,000   | Bundesrepublik Deutschland Bundesanleihe, zero coupon, 15/11/27 | 12,911,978         | 2.34            |
| EUR 1,358,340  | French Republic Government Bond OAT, 4.000%, 25/04/55           | 2,571,202          | 0.46            | EUR 1,219,388  | Bundesrepublik Deutschland Bundesanleihe, 5.625%, 04/01/28      | 1,718,569          | 0.31            |
| EUR 1,269,000  | French Republic Government Bond OAT, 4.000%, 25/04/60           | 2,508,052          | 0.45            | EUR 2,080,000  | Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/02/28      | 2,217,155          | 0.40            |
| EUR 1,025,000  | French Republic Government Bond OAT, 1.750%, 25/05/66           | 1,288,938          | 0.23            | EUR 945,827  | Bundesrepublik Deutschland Bundesanleihe, 4.750%, 04/07/28      | 1,300,928          | 0.23            |
| <b>Total France</b>  |   | <b>137,847,652</b> | <b>24.87</b>    | EUR 2,305,000  | Bundesrepublik Deutschland Bundesanleihe, 0.250%, 15/08/28      | 2,421,725          | 0.44            |
| Germany  |   |                    |                 | EUR 1,810,000  | Bundesrepublik Deutschland Bundesanleihe, 0.250%, 15/02/29      | 1,902,147          | 0.34            |
| EUR 1,495,000  | Bundesobligation, zero coupon, 07/10/22                         | 1,508,081          | 0.27            | EUR 1,910,000  | Bundesrepublik Deutschland Bundesanleihe, zero coupon, 15/08/29 | 1,967,147          | 0.36            |
| EUR 1,390,000  | Bundesobligation, zero coupon, 14/04/23                         | 1,407,111          | 0.25            | EUR 784,558  | Bundesrepublik Deutschland Bundesanleihe, 6.250%, 04/01/30      | 1,238,464          | 0.22            |
| EUR 1,700,000  | Bundesobligation, zero coupon, 13/10/23                         | 1,727,506          | 0.31            | EUR 1,618,806  | Bundesrepublik Deutschland Bundesanleihe, 5.500%, 04/01/31      | 2,535,779          | 0.46            |
| EUR 1,675,000  | Bundesobligation, zero coupon, 05/04/24                         | 1,706,507          | 0.31            | EUR 1,655,320  | Bundesrepublik Deutschland Bundesanleihe, 4.750%, 04/07/34      | 2,724,326          | 0.49            |
| EUR 1,175,000  | Bundesobligation, zero coupon, 18/10/24                         | 1,201,026          | 0.22            | EUR 2,125,395  | Bundesrepublik Deutschland Bundesanleihe, 4.000%, 04/01/37      | 3,459,867          | 0.62            |
| EUR 5,870,000  | Bundesobligation, zero coupon, 11/04/25                         | 6,028,081          | 1.08            | EUR 1,334,074  | Bundesrepublik Deutschland Bundesanleihe, 4.250%, 04/07/39      | 2,349,144          | 0.42            |
| EUR 730,000  | Bundesrepub Deutschland, 4.750%, 04/07/40                       | 1,381,700          | 0.25            | EUR 907,000  | Bundesrepublik Deutschland Bundesanleihe, 4.750%, 04/07/40      | 1,716,715          | 0.31            |
| EUR 1,983,000  | Bundesrepublik Deutschland Bundesanleihe, 1.750%, 04/07/22      | 2,031,445          | 0.37            | EUR 1,556,000  | Bundesrepublik Deutschland Bundesanleihe, 3.250%, 04/07/42      | 2,576,114          | 0.46            |
| EUR 1,786,000  | Bundesrepublik Deutschland Bundesanleihe, 1.500%, 04/09/22      | 1,832,311          | 0.33            | EUR 2,112,000  | Bundesrepublik Deutschland Bundesanleihe, 2.500%, 04/07/44      | 3,237,590          | 0.58            |
| EUR 1,565,000  | Bundesrepublik Deutschland Bundesanleihe, 1.500%, 15/02/23      | 1,620,792          | 0.29            | EUR 2,230,000  | Bundesrepublik Deutschland Bundesanleihe, 2.500%, 15/08/46      | 3,486,137          | 0.63            |
| EUR 1,765,000  | Bundesrepublik Deutschland Bundesanleihe, 1.500%, 15/05/23      | 1,838,000          | 0.33            | EUR 2,160,000  | Bundesrepublik Deutschland Bundesanleihe, 1.250%, 15/08/48      | 2,723,134          | 0.49            |
| EUR 1,600,000  | Bundesrepublik Deutschland Bundesanleihe, 2.000%, 15/08/23      | 1,692,448          | 0.31            | EUR 1,750,000  | Bundesrepublik Deutschland Bundesanleihe, zero coupon, 15/08/50 | 1,607,375          | 0.29            |
| EUR 683,480  | Bundesrepublik Deutschland Bundesanleihe, 6.250%, 04/01/24      | 803,280            | 0.15            | EUR 4,930,000  | Bundesschatzanweisungen, zero coupon, 10/06/22                  | 4,977,564          | 0.90            |
| EUR 1,800,000  | Bundesrepublik Deutschland Bundesanleihe, 1.750%, 15/02/24      | 1,916,766          | 0.35            | <b>Total Germany</b>   |   | <b>103,450,457</b> | <b>18.66</b>    |
| EUR 2,025,000  | Bundesrepublik Deutschland Bundesanleihe, 1.500%, 15/05/24      | 2,153,790          | 0.39            | Ireland  |   |                    |                 |
| EUR 1,930,000  | Bundesrepublik Deutschland Bundesanleihe, 1.000%, 15/08/24      | 2,033,023          | 0.37            | EUR 325,000  | Ireland Government Bond, zero coupon, 18/10/22                  | 327,415            | 0.06            |
| EUR 1,935,000  | Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/02/25      | 2,017,992          | 0.36            | EUR 515,000  | Ireland Government Bond, 3.900%, 20/03/23                       | 554,655            | 0.10            |
| EUR 2,015,000  | Bundesrepublik Deutschland Bundesanleihe, 1.000%, 15/08/25      | 2,153,390          | 0.39            | EUR 490,000  | Ireland Government Bond, 3.400%, 18/03/24                       | 542,675            | 0.10            |
| EUR 2,590,000  | Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/02/26      | 2,725,716          | 0.49            | EUR 776,000  | Ireland Government Bond, 5.400%, 13/03/25                       | 946,022            | 0.17            |
| EUR 2,270,000  | Bundesrepublik Deutschland Bundesanleihe, zero coupon, 15/08/26 | 2,337,896          | 0.42            | EUR 825,000  | Ireland Government Bond, 1.000%, 15/05/26                       | 881,182            | 0.16            |
| EUR 2,560,000  | Bundesrepublik Deutschland Bundesanleihe, 0.250%, 15/02/27      | 2,675,866          | 0.48            | EUR 1,180,000  | Ireland Government Bond, 0.200%, 15/05/27                       | 1,202,672          | 0.22            |
| EUR 926,580  | Bundesrepublik Deutschland Bundesanleihe, 6.500%, 04/07/27      | 1,327,039          | 0.24            | EUR 815,000  | Ireland Government Bond, 0.900%, 15/05/28                       | 875,228            | 0.16            |
| EUR 2,125,000  | Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/08/27      | 2,258,833          | 0.41            |  |   |                    |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (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 - 99.19% (continued)  |  |                   |                 | Government Bonds - 99.19% (continued)  |   |              |                 |
| Ireland (continued)  |  |                   |                 | Italy (continued)  |   |              |                 |
| EUR 750,000  | Ireland Government Bond, 1.100%, 15/05/29                | 818,700           | 0.15            | EUR 1,620,000  | Italy Buoni Poliennali Del Tesoro, 4.500%, 01/03/24 | 1,823,909    | 0.33            |
| EUR 575,000  | Ireland Government Bond, 2.400%, 15/05/30                | 697,360           | 0.12            | EUR 1,125,000  | Italy Buoni Poliennali Del Tesoro, 1.850%, 15/05/24 | 1,191,353    | 0.21            |
| EUR 450,000  | Ireland Government Bond, 1.350%, 18/03/31                | 505,890           | 0.09            | EUR 1,570,000  | Italy Buoni Poliennali Del Tesoro, 1.750%, 01/07/24 | 1,661,076    | 0.30            |
| EUR 640,000  | Ireland Government Bond, zero coupon, 18/10/31           | 629,248           | 0.11            | EUR 1,350,000  | Italy Buoni Poliennali Del Tesoro, 3.750%, 01/09/24 | 1,517,738    | 0.27            |
| EUR 485,000  | Ireland Government Bond, 1.300%, 15/05/33                | 544,994           | 0.10            | EUR 1,450,000  | Italy Buoni Poliennali Del Tesoro, 1.450%, 15/11/24 | 1,527,822    | 0.28            |
| EUR 450,000  | Ireland Government Bond, 0.400%, 15/05/35                | 451,575           | 0.08            | EUR 1,400,000  | Italy Buoni Poliennali Del Tesoro, 2.500%, 01/12/24 | 1,525,692    | 0.28            |
| EUR 440,000  | Ireland Government Bond, 1.700%, 15/05/37                | 522,764           | 0.09            | EUR 1,739,000  | Italy Buoni Poliennali Del Tesoro, 5.000%, 01/03/25 | 2,064,193    | 0.37            |
| EUR 220,000  | Ireland Government Bond, 0.550%, 22/04/41                | 216,040           | 0.04            | EUR 1,185,000  | Italy Buoni Poliennali Del Tesoro, 1.450%, 15/05/25 | 1,254,240    | 0.23            |
| EUR 730,000  | Ireland Government Bond, 2.000%, 18/02/45                | 935,641           | 0.17            | EUR 1,720,000  | Italy Buoni Poliennali Del Tesoro, 1.500%, 01/06/25 | 1,824,903    | 0.33            |
| EUR 465,000  | Ireland Government Bond, 1.500%, 15/05/50                | 540,377           | 0.10            | EUR 1,470,000  | Italy Buoni Poliennali Del Tesoro, 1.850%, 01/07/25 | 1,580,118    | 0.28            |
| <b>Total Ireland</b>   |  | <b>11,192,438</b> | <b>2.02</b>     | EUR 1,400,000  | Italy Buoni Poliennali Del Tesoro, 2.500%, 15/11/25 | 1,552,334    | 0.28            |
| Italy  |  |                   |                 | EUR 1,470,000  | Italy Buoni Poliennali Del Tesoro, 2.000%, 01/12/25 | 1,597,949    | 0.29            |
| EUR 1,875,000  | Buoni Poliennali Del Tes, 0.350%, 01/02/25               | 1,905,338         | 0.34            | EUR 1,910,000  | Italy Buoni Poliennali Del Tesoro, 0.500%, 01/02/26 | 1,940,515    | 0.35            |
| EUR 1,100,000  | Italy Buoni Poliennali Del Tesoro, 1.000%, 15/07/22      | 1,116,423         | 0.20            | EUR 1,708,000  | Italy Buoni Poliennali Del Tesoro, 4.500%, 01/03/26 | 2,061,658    | 0.37            |
| EUR 1,445,000  | Italy Buoni Poliennali Del Tesoro, 0.900%, 01/08/22      | 1,465,779         | 0.26            | EUR 1,785,000  | Italy Buoni Poliennali Del Tesoro, 1.600%, 01/06/26 | 1,914,537    | 0.35            |
| EUR 1,484,000  | Italy Buoni Poliennali Del Tesoro, 5.500%, 01/09/22      | 1,586,307         | 0.29            | EUR 1,480,000  | Italy Buoni Poliennali Del Tesoro, 2.100%, 15/07/26 | 1,626,476    | 0.29            |
| EUR 1,005,000  | Italy Buoni Poliennali Del Tesoro, 1.450%, 15/09/22      | 1,027,572         | 0.19            | EUR 769,000  | Italy Buoni Poliennali Del Tesoro, 7.250%, 01/11/26 | 1,058,682    | 0.19            |
| EUR 1,530,000  | Italy Buoni Poliennali Del Tesoro, 5.500%, 01/11/22      | 1,650,059         | 0.30            | EUR 1,450,000  | Italy Buoni Poliennali Del Tesoro, 1.250%, 01/12/26 | 1,532,578    | 0.28            |
| EUR 4,150,000  | Italy Buoni Poliennali Del Tesoro, zero coupon, 29/11/22 | 4,165,311         | 0.75            | EUR 1,550,000  | Italy Buoni Poliennali Del Tesoro, 0.850%, 15/01/27 | 1,603,382    | 0.29            |
| EUR 1,200,000  | Italy Buoni Poliennali Del Tesoro, 0.050%, 15/01/23      | 1,208,388         | 0.22            | EUR 1,540,000  | Italy Buoni Poliennali Del Tesoro, 2.200%, 01/06/27 | 1,714,159    | 0.31            |
| EUR 1,220,000  | Italy Buoni Poliennali Del Tesoro, 0.950%, 01/03/23      | 1,247,108         | 0.22            | EUR 1,260,000  | Italy Buoni Poliennali Del Tesoro, 2.050%, 01/08/27 | 1,392,514    | 0.25            |
| EUR 1,240,000  | Italy Buoni Poliennali Del Tesoro, 0.950%, 15/03/23      | 1,267,863         | 0.23            | EUR 4,075,000  | Italy Buoni Poliennali Del Tesoro, 0.950%, 15/09/27 | 4,135,008    | 0.75            |
| EUR 1,410,000  | Italy Buoni Poliennali Del Tesoro, 4.500%, 01/05/23      | 1,536,223         | 0.28            | EUR 1,849,705  | Italy Buoni Poliennali Del Tesoro, 6.500%, 01/11/27 | 2,562,692    | 0.46            |
| EUR 2,140,000  | Italy Buoni Poliennali Del Tesoro, 0.600%, 15/06/23      | 2,138,725         | 0.38            | EUR 1,865,000  | Italy Buoni Poliennali Del Tesoro, 2.000%, 01/02/28 | 2,062,000    | 0.37            |
| EUR 1,856,000  | Italy Buoni Poliennali Del Tesoro, 4.750%, 01/08/23      | 2,053,645         | 0.37            | EUR 1,200,000  | Italy Buoni Poliennali Del Tesoro, 0.250%, 15/03/28 | 1,187,592    | 0.21            |
| EUR 1,100,000  | Italy Buoni Poliennali Del Tesoro, 0.300%, 15/08/23      | 1,114,465         | 0.20            | EUR 1,600,000  | Italy Buoni Poliennali Del Tesoro, 4.750%, 01/09/28 | 2,082,320    | 0.38            |
| EUR 1,315,000  | Italy Buoni Poliennali Del Tesoro, 2.450%, 01/10/23      | 1,396,990         | 0.25            | EUR 1,650,000  | Italy Buoni Poliennali Del Tesoro, 2.800%, 01/12/28 | 1,927,860    | 0.35            |
| EUR 1,160,000  | Italy Buoni Poliennali Del Tesoro, 0.650%, 15/10/23      | 1,185,184         | 0.21            | EUR 1,830,000  | Italy Buoni Poliennali Del Tesoro, 3.000%, 01/08/29 | 2,181,433    | 0.39            |
| EUR 759,405  | Italy Buoni Poliennali Del Tesoro, 9.000%, 01/11/23      | 924,006           | 0.17            |  |   |              |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (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 - 99.19% (continued)  |   |              |                 | Government Bonds - 99.19% (continued)  |   |                    |                 |
| Italy (continued)  |   |              |                 | Italy (continued)  |   |                    |                 |
| EUR 1,921,000  | Italy Buoni Poliennali Del Tesoro, 5.250%, 01/11/29 | 2,650,653    | 0.48            | EUR 780,000  | Italy Buoni Poliennali Del Tesoro, 2.800%, 01/03/67 | 920,603            | 0.17            |
| EUR 2,220,000  | Italy Buoni Poliennali Del Tesoro, 3.500%, 01/03/30 | 2,755,397    | 0.50            | EUR 400,000  | Italy Buoni Poliennali Del Tesoro, 2.150%, 01/03/72 | 390,664            | 0.07            |
| EUR 1,690,000  | Italy Buoni Poliennali Del Tesoro, 1.350%, 01/04/30 | 1,789,507    | 0.32            | <b>Total Italy</b>   |   | <b>128,880,384</b> | <b>23.25</b>    |
| EUR 2,010,000  | Italy Buoni Poliennali Del Tesoro, 1.650%, 01/12/30 | 2,175,323    | 0.39            | Netherlands  |   |                    |                 |
| EUR 1,560,000  | Italy Buoni Poliennali Del Tesoro, 0.900%, 01/04/31 | 1,577,924    | 0.28            | EUR 1,080,000  | Netherlands Government Bond, 2.250%, 15/07/22       | 1,112,940          | 0.20            |
| EUR 2,040,000  | Italy Buoni Poliennali Del Tesoro, 6.000%, 01/05/31 | 3,053,390    | 0.55            | EUR 555,000  | Netherlands Government Bond, 3.750%, 15/01/23       | 593,350            | 0.11            |
| EUR 2,120,000  | Italy Buoni Poliennali Del Tesoro, 1.650%, 01/03/32 | 2,287,501    | 0.41            | EUR 631,964  | Netherlands Government Bond, 7.500%, 15/01/23       | 712,287            | 0.13            |
| EUR 1,587,000  | Italy Buoni Poliennali Del Tesoro, 5.750%, 01/02/33 | 2,423,349    | 0.44            | EUR 1,340,000  | Netherlands Government Bond, 1.750%, 15/07/23       | 1,407,268          | 0.25            |
| EUR 1,610,000  | Italy Buoni Poliennali Del Tesoro, 2.450%, 01/09/33 | 1,870,772    | 0.34            | EUR 1,200,000  | Netherlands Government Bond, zero coupon, 15/01/24  | 1,221,000          | 0.22            |
| EUR 1,718,000  | Italy Buoni Poliennali Del Tesoro, 5.000%, 01/08/34 | 2,530,648    | 0.46            | EUR 1,100,000  | Netherlands Government Bond, 2.000%, 15/07/24       | 1,189,760          | 0.21            |
| EUR 1,380,000  | Italy Buoni Poliennali Del Tesoro, 3.350%, 01/03/35 | 1,760,576    | 0.32            | EUR 1,540,000  | Netherlands Government Bond, 0.250%, 15/07/25       | 1,592,514          | 0.29            |
| EUR 1,100,000  | Italy Buoni Poliennali Del Tesoro, 1.450%, 01/03/36 | 1,133,528    | 0.20            | EUR 1,400,000  | Netherlands Government Bond, 0.500%, 15/07/26       | 1,472,520          | 0.27            |
| EUR 905,000  | Italy Buoni Poliennali Del Tesoro, 2.250%, 01/09/36 | 1,029,935    | 0.19            | EUR 4,285,000  | Netherlands Government Bond, zero coupon, 15/01/27  | 4,266,673          | 0.76            |
| EUR 1,869,000  | Italy Buoni Poliennali Del Tesoro, 4.000%, 01/02/37 | 2,577,557    | 0.46            | EUR 1,085,000  | Netherlands Government Bond, 0.750%, 15/07/27       | 1,163,554          | 0.21            |
| EUR 1,150,000  | Italy Buoni Poliennali Del Tesoro, 2.950%, 01/09/38 | 1,424,103    | 0.26            | EUR 963,436  | Netherlands Government Bond, 5.500%, 15/01/28       | 1,339,369          | 0.24            |
| EUR 1,724,000  | Italy Buoni Poliennali Del Tesoro, 5.000%, 01/08/39 | 2,710,938    | 0.49            | EUR 810,000  | Netherlands Government Bond, 0.750%, 15/07/28       | 873,180            | 0.16            |
| EUR 1,200,000  | Italy Buoni Poliennali Del Tesoro, 3.100%, 01/03/40 | 1,517,556    | 0.27            | EUR 925,000  | Netherlands Government Bond, 0.250%, 15/07/29       | 962,925            | 0.17            |
| EUR 1,703,000  | Italy Buoni Poliennali Del Tesoro, 5.000%, 01/09/40 | 2,702,082    | 0.49            | EUR 1,312,000  | Netherlands Government Bond, 2.500%, 15/01/33       | 1,699,696          | 0.31            |
| EUR 1,100,000  | Italy Buoni Poliennali Del Tesoro, 1.800%, 01/03/41 | 1,148,290    | 0.21            | EUR 1,018,092  | Netherlands Government Bond, 4.000%, 15/01/37       | 1,632,511          | 0.29            |
| EUR 1,295,000  | Italy Buoni Poliennali Del Tesoro, 4.750%, 01/09/44 | 2,070,252    | 0.37            | EUR 820,000  | Netherlands Government Bond, 0.500%, 15/01/40       | 864,362            | 0.16            |
| EUR 900,000  | Italy Buoni Poliennali Del Tesoro, 1.500%, 30/04/45 | 873,936      | 0.16            | EUR 1,351,000  | Netherlands Government Bond, 3.750%, 15/01/42       | 2,317,505          | 0.42            |
| EUR 1,230,000  | Italy Buoni Poliennali Del Tesoro, 3.250%, 01/09/46 | 1,613,772    | 0.29            | EUR 1,255,000  | Netherlands Government Bond, 2.750%, 15/01/47       | 2,024,566          | 0.37            |
| EUR 1,280,000  | Italy Buoni Poliennali Del Tesoro, 2.700%, 01/03/47 | 1,534,067    | 0.28            | <b>Total Netherlands</b>   |   | <b>26,445,980</b>  | <b>4.77</b>     |
| EUR 1,220,000  | Italy Buoni Poliennali Del Tesoro, 3.450%, 01/03/48 | 1,659,176    | 0.30            | Spain  |   |                    |                 |
| EUR 955,000  | Italy Buoni Poliennali Del Tesoro, 3.850%, 01/09/49 | 1,390,528    | 0.25            | EUR 1,195,000  | Spain Government Bond, 0.450%, 31/10/22             | 1,211,025          | 0.22            |
| EUR 1,200,000  | Italy Buoni Poliennali Del Tesoro, 2.450%, 01/09/50 | 1,371,852    | 0.25            | EUR 1,775,000  | Spain Government Bond, 5.400%, 31/01/23             | 1,941,708          | 0.35            |
| EUR 870,000  | Italy Buoni Poliennali Del Tesoro, 1.700%, 01/09/51 | 842,386      | 0.15            | EUR 6,420,000  | Spain Government Bond, zero coupon, 30/04/23        | 6,483,289          | 1.17            |
|  |   |              |                 | EUR 1,720,000  | Spain Government Bond, 0.350%, 30/07/23             | 1,750,048          | 0.32            |
|  |   |              |                 | EUR 1,685,000  | Spain Government Bond, 4.400%, 31/10/23             | 1,878,489          | 0.34            |
|  |   |              |                 | EUR 1,297,000  | Spain Government Bond, 4.800%, 31/01/24             | 1,474,430          | 0.27            |

## Schedule of Investments (continued)

as at 30 June 2021 (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 - 99.19% (continued)  |   |              |                 | Government Bonds - 99.19% (continued)   |   |                    |                 |
| Spain (continued)  |   |              |                 | Spain (continued)   |   |                    |                 |
| EUR 1,550,000  | Spain Government Bond, 3.800%, 30/04/24 | 1,737,008    | 0.31            | EUR 1,315,000   | Spain Government Bond, 1.200%, 31/10/40 | 1,333,910          | 0.24            |
| EUR 1,285,000  | Spain Government Bond, 0.250%, 30/07/24 | 1,311,651    | 0.24            | EUR 1,585,000   | Spain Government Bond, 4.700%, 30/07/41 | 2,618,182          | 0.47            |
| EUR 1,835,000  | Spain Government Bond, 2.750%, 31/10/24 | 2,030,005    | 0.37            | EUR 1,155,000   | Spain Government Bond, 5.150%, 31/10/44 | 2,085,537          | 0.38            |
| EUR 1,480,000  | Spain Government Bond, 1.600%, 30/04/25 | 1,592,199    | 0.29            | EUR 1,315,000   | Spain Government Bond, 2.900%, 31/10/46 | 1,774,290          | 0.32            |
| EUR 1,816,000  | Spain Government Bond, 4.650%, 30/07/25 | 2,189,497    | 0.39            | EUR 1,305,000   | Spain Government Bond, 2.700%, 31/10/48 | 1,711,912          | 0.31            |
| EUR 1,870,000  | Spain Government Bond, 2.150%, 31/10/25 | 2,070,950    | 0.37            | EUR 1,285,000   | Spain Government Bond, 1.000%, 31/10/50 | 1,160,779          | 0.21            |
| EUR 1,805,000  | Spain Government Bond, 1.950%, 30/04/26 | 1,996,492    | 0.36            | EUR 1,110,000   | Spain Government Bond, 3.450%, 30/07/66 | 1,704,039          | 0.31            |
| EUR 1,520,000  | Spain Government Bond, 5.900%, 30/07/26 | 1,994,939    | 0.36            | EUR 405,000   | Spain Government Bond, 1.450%, 31/10/71 | 355,748            | 0.06            |
| EUR 2,000,000  | Spain Government Bond, 1.300%, 31/10/26 | 2,159,440    | 0.39            | <b>Total Spain</b>  |   | <b>80,658,159</b>  | <b>14.55</b>    |
| EUR 1,560,000  | Spain Government Bond, 1.500%, 30/04/27 | 1,707,326    | 0.31            | <b>Total Government Bonds</b>   |   | <b>549,782,256</b> | <b>99.19</b>    |
| EUR 1,485,000  | Spain Government Bond, 0.800%, 30/07/27 | 1,562,175    | 0.28            | <b>Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market</b> |   | <b>549,782,256</b> | <b>99.19</b>    |
| EUR 2,060,000  | Spain Government Bond, 1.450%, 31/10/27 | 2,253,331    | 0.41            | <b>TOTAL INVESTMENTS</b>  |   | <b>549,782,256</b> | <b>99.19</b>    |
| EUR 1,680,000  | Spain Government Bond, 1.400%, 30/04/28 | 1,835,568    | 0.33            | <b>Other Net Assets/(Liabilities)</b>   |   | <b>4,516,509</b>   | <b>0.81</b>     |
| EUR 1,670,000  | Spain Government Bond, 1.400%, 30/07/28 | 1,827,648    | 0.33            | <b>TOTAL NET ASSETS</b>   |   | <b>554,298,765</b> | <b>100.00</b>   |
| EUR 1,260,000  | Spain Government Bond, 5.150%, 31/10/28 | 1,726,339    | 0.31            |   |   |                    |                 |
| EUR 1,691,338  | Spain Government Bond, 6.000%, 31/01/29 | 2,445,556    | 0.44            |   |   |                    |                 |
| EUR 1,950,000  | Spain Government Bond, 1.450%, 30/04/29 | 2,145,624    | 0.39            |   |   |                    |                 |
| EUR 1,440,000  | Spain Government Bond, 0.600%, 31/10/29 | 1,484,525    | 0.27            |   |   |                    |                 |
| EUR 1,695,000  | Spain Government Bond, 0.500%, 30/04/30 | 1,726,002    | 0.31            |   |   |                    |                 |
| EUR 1,795,000  | Spain Government Bond, 1.950%, 30/07/30 | 2,058,326    | 0.37            |   |   |                    |                 |
| EUR 1,970,000  | Spain Government Bond, 1.250%, 31/10/30 | 2,132,820    | 0.38            |   |   |                    |                 |
| EUR 1,790,000  | Spain Government Bond, 0.100%, 30/04/31 | 1,735,226    | 0.31            |   |   |                    |                 |
| EUR 1,739,000  | Spain Government Bond, 5.750%, 30/07/32 | 2,723,709    | 0.49            |   |   |                    |                 |
| EUR 1,345,000  | Spain Government Bond, 2.350%, 30/07/33 | 1,615,480    | 0.29            |   |   |                    |                 |
| EUR 1,640,000  | Spain Government Bond, 1.850%, 30/07/35 | 1,873,290    | 0.34            |   |   |                    |                 |
| EUR 1,637,000  | Spain Government Bond, 4.200%, 31/01/37 | 2,443,321    | 0.44            |   |   |                    |                 |
| EUR 450,000  | Spain Government Bond, 0.850%, 30/07/37 | 442,895      | 0.08            |   |   |                    |                 |
| EUR 1,405,000  | Spain Government Bond, 4.900%, 30/07/40 | 2,353,431    | 0.42            |   |   |                    |                 |

## Schedule of Investments

as at 30 June 2021 (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 - 99.02%  |  |                  |                 | Government Bonds - 99.02% <i>(continued)</i>  |   |                   |                 |
| Austria  |  |                  |                 | France  |   |                   |                 |
| EUR 395,000  | Republic of Austria Government Bond, 4.150%, 15/03/37      | 631,064          | 1.34            | EUR 755,000   | French Republic Government Bond OAT, 4.000%, 25/10/38           | 1,197,732         | 2.54            |
| EUR 105,000  | Republic of Austria Government Bond, zero coupon, 20/10/40 | 95,980           | 0.20            | EUR 845,000   | French Republic Government Bond OAT, 1.750%, 25/06/39           | 1,025,239         | 2.18            |
| EUR 200,000  | Republic of Austria Government Bond, 3.150%, 20/06/44      | 317,160          | 0.67            | EUR 920,000   | French Republic Government Bond OAT, 0.500%, 25/05/40           | 854,056           | 1.82            |
| EUR 235,000  | Republic of Austria Government Bond, 1.500%, 20/02/47      | 287,837          | 0.61            | EUR 1,070,000   | French Republic Government Bond OAT, 4.500%, 25/04/41           | 1,854,631         | 3.94            |
| EUR 150,000  | Republic of Austria Government Bond, 0.750%, 20/03/51      | 154,605          | 0.33            | EUR 745,000   | French Republic Government Bond OAT, 3.250%, 25/05/45           | 1,160,486         | 2.46            |
| EUR 112,000  | Republic of Austria Government Bond, 3.800%, 26/01/62      | 231,818          | 0.49            | EUR 820,000   | French Republic Government Bond OAT, 2.000%, 25/05/48           | 1,055,340         | 2.24            |
| EUR 80,000   | Republic of Austria Government Bond, 1.500%, 02/11/86      | 104,016          | 0.22            | EUR 885,000   | French Republic Government Bond OAT, 1.500%, 25/05/50           | 1,028,104         | 2.18            |
| EUR 170,000  | Republic of Austria Government Bond, 2.100%, perpetual     | 278,528          | 0.59            | EUR 875,000   | French Republic Government Bond OAT, 0.750%, 25/05/52           | 835,888           | 1.77            |
| EUR 85,000   | Republic of Austria Government Bond, 0.850%, perpetual     | 77,359           | 0.17            | EUR 508,000   | French Republic Government Bond OAT, 4.000%, 25/04/55           | 961,593           | 2.04            |
| <b>Total Austria</b>   |  | <b>2,178,367</b> | <b>4.62</b>     | EUR 480,000   | French Republic Government Bond OAT, 4.000%, 25/04/60           | 948,672           | 2.01            |
| Belgium  |  |                  |                 | EUR 380,000   | French Republic Government Bond OAT, 1.750%, 25/05/66           | 477,850           | 1.01            |
| EUR 165,000  | Kingdom of Belgium Government Bond, 1.450%, 22/06/37       | 190,328          | 0.40            | <b>Total France</b>   |   | <b>11,399,591</b> | <b>24.19</b>    |
| EUR 240,000  | Kingdom of Belgium Government Bond, 1.900%, 22/06/38       | 294,912          | 0.63            | Germany   |   |                   |                 |
| EUR 180,000  | Kingdom of Belgium Government Bond, 0.400%, 22/06/40       | 173,124          | 0.37            | EUR 325,000   | Bundesrepub Deutschland, 4.750%, 04/07/40                       | 615,141           | 1.31            |
| EUR 495,000  | Kingdom of Belgium Government Bond, 4.250%, 28/03/41       | 831,105          | 1.76            | EUR 782,000   | Bundesrepublik Deutschland Bundesanleihe, 4.000%, 04/01/37      | 1,272,994         | 2.70            |
| EUR 275,000  | Kingdom of Belgium Government Bond, 3.750%, 22/06/45       | 456,967          | 0.97            | EUR 527,000   | Bundesrepublik Deutschland Bundesanleihe, 4.250%, 04/07/39      | 927,984           | 1.97            |
| EUR 309,000  | Kingdom of Belgium Government Bond, 1.600%, 22/06/47       | 364,774          | 0.78            | EUR 262,000   | Bundesrepublik Deutschland Bundesanleihe, 4.750%, 04/07/40      | 495,898           | 1.05            |
| EUR 220,000  | Kingdom of Belgium Government Bond, 1.700%, 22/06/50       | 265,712          | 0.56            | EUR 550,000   | Bundesrepublik Deutschland Bundesanleihe, 3.250%, 04/07/42      | 910,580           | 1.93            |
| EUR 180,000  | Kingdom of Belgium Government Bond, 2.250%, 22/06/57       | 250,578          | 0.53            | EUR 835,000   | Bundesrepublik Deutschland Bundesanleihe, 2.500%, 04/07/44      | 1,280,013         | 2.72            |
| EUR 195,000  | Kingdom of Belgium Government Bond, 2.150%, 22/06/66       | 272,493          | 0.58            | EUR 880,000   | Bundesrepublik Deutschland Bundesanleihe, 2.500%, 15/08/46      | 1,375,695         | 2.92            |
| EUR 140,000  | Kingdom of Belgium Government Bond, 0.650%, 22/06/71       | 116,214          | 0.25            | EUR 817,000   | Bundesrepublik Deutschland Bundesanleihe, 1.250%, 15/08/48      | 1,030,000         | 2.19            |
| <b>Total Belgium</b>   |  | <b>3,216,207</b> | <b>6.83</b>     | EUR 750,000   | Bundesrepublik Deutschland Bundesanleihe, zero coupon, 15/08/50 | 688,875           | 1.46            |
| Finland  |  |                  |                 | EUR 175,000   | Bundesrepublik Deutschland Bundesanleihe, zero coupon, 15/08/50 | 162,316           | 0.34            |
| EUR 110,000  | Finland Government Bond, 0.250%, 15/09/40                  | 106,931          | 0.23            | <b>Total Germany</b>  |   | <b>8,759,496</b>  | <b>18.59</b>    |
| EUR 125,000  | Finland Government Bond, 2.625%, 04/07/42                  | 181,583          | 0.38            | Ireland   |   |                   |                 |
| EUR 115,000  | Finland Government Bond, 1.375%, 15/04/47                  | 140,336          | 0.30            | EUR 165,000   | Ireland Government Bond, 1.700%, 15/05/37                       | 196,037           | 0.41            |
| EUR 95,000   | Finland Government Bond, 0.125%, 15/04/52                  | 83,119           | 0.18            | EUR 100,000   | Ireland Government Bond, 0.550%, 22/04/41                       | 98,200            | 0.21            |
| <b>Total Finland</b>   |  | <b>511,969</b>   | <b>1.09</b>     | EUR 245,000   | Ireland Government Bond, 2.000%, 18/02/45                       | 314,016           | 0.67            |
|  |  |                  |                 | EUR 190,000   | Ireland Government Bond, 1.500%, 15/05/50                       | 220,799           | 0.47            |
|  |  |                  |                 | <b>Total Ireland</b>  |   | <b>829,052</b>    | <b>1.76</b>     |

## Schedule of Investments (continued) as at 30 June 2021 (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 - 99.02% (continued)  |   |                   |                 | Government Bonds - 99.02% (continued)   |   |                   |                 |
| Italy  |   |                   |                 | Spain (continued)   |   |                   |                 |
| EUR 440,000  | Italy Buoni Poliennali Del Tesoro, 2.250%, 01/09/36 | 500,742           | 1.06            | EUR 431,000   | Spain Government Bond, 1.200%, 31/10/40 | 437,198           | 0.93            |
| EUR 785,000  | Italy Buoni Poliennali Del Tesoro, 4.000%, 01/02/37 | 1,082,601         | 2.30            | EUR 616,000   | Spain Government Bond, 4.700%, 30/07/41 | 1,017,539         | 2.16            |
| EUR 355,000  | Italy Buoni Poliennali Del Tesoro, 0.950%, 01/03/37 | 337,811           | 0.72            | EUR 435,000   | Spain Government Bond, 5.150%, 31/10/44 | 785,462           | 1.67            |
| EUR 425,000  | Italy Buoni Poliennali Del Tesoro, 2.950%, 01/09/38 | 526,299           | 1.12            | EUR 495,000   | Spain Government Bond, 2.900%, 31/10/46 | 667,889           | 1.42            |
| EUR 673,000  | Italy Buoni Poliennali Del Tesoro, 5.000%, 01/08/39 | 1,058,272         | 2.25            | EUR 415,000   | Spain Government Bond, 2.700%, 31/10/48 | 544,401           | 1.15            |
| EUR 380,000  | Italy Buoni Poliennali Del Tesoro, 3.100%, 01/03/40 | 480,559           | 1.02            | EUR 515,000   | Spain Government Bond, 1.000%, 31/10/50 | 465,215           | 0.99            |
| EUR 635,000  | Italy Buoni Poliennali Del Tesoro, 5.000%, 01/09/40 | 1,007,529         | 2.14            | EUR 425,000   | Spain Government Bond, 3.450%, 30/07/66 | 652,447           | 1.38            |
| EUR 355,000  | Italy Buoni Poliennali Del Tesoro, 1.800%, 01/03/41 | 370,584           | 0.79            | EUR 145,000   | Spain Government Bond, 1.450%, 31/10/71 | 127,366           | 0.27            |
| EUR 509,000  | Italy Buoni Poliennali Del Tesoro, 4.750%, 01/09/44 | 813,713           | 1.73            | <b>Total Spain</b>  |   | <b>6,655,799</b>  | <b>14.13</b>    |
| EUR 245,000  | Italy Buoni Poliennali Del Tesoro, 1.500%, 30/04/45 | 237,905           | 0.50            | <b>Total Government Bonds</b>   |   | <b>46,652,190</b> | <b>99.02</b>    |
| EUR 465,000  | Italy Buoni Poliennali Del Tesoro, 3.250%, 01/09/46 | 610,085           | 1.29            | <b>Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market</b> |   | <b>46,652,190</b> | <b>99.02</b>    |
| EUR 500,000  | Italy Buoni Poliennali Del Tesoro, 2.700%, 01/03/47 | 599,245           | 1.27            | <b>TOTAL INVESTMENTS</b>  |   | <b>46,652,190</b> | <b>99.02</b>    |
| EUR 465,000  | Italy Buoni Poliennali Del Tesoro, 3.450%, 01/03/48 | 632,391           | 1.34            | <b>Other Net Assets/(Liabilities)</b>   |   | <b>461,638</b>    | <b>0.98</b>     |
| EUR 385,000  | Italy Buoni Poliennali Del Tesoro, 3.850%, 01/09/49 | 560,579           | 1.19            | <b>TOTAL NET ASSETS</b>   |   | <b>47,113,828</b> | <b>100.00</b>   |
| EUR 450,000  | Italy Buoni Poliennali Del Tesoro, 2.450%, 01/09/50 | 514,444           | 1.09            |   |   |                   |                 |
| EUR 345,000  | Italy Buoni Poliennali Del Tesoro, 1.700%, 01/09/51 | 334,050           | 0.71            |   |   |                   |                 |
| EUR 275,000  | Italy Buoni Poliennali Del Tesoro, 2.800%, 01/03/67 | 324,572           | 0.69            |   |   |                   |                 |
| EUR 145,000  | Italy Buoni Poliennali Del Tesoro, 2.150%, 01/03/72 | 141,616           | 0.30            |   |   |                   |                 |
| <b>Total Italy</b>   |   | <b>10,132,997</b> | <b>21.51</b>    |   |   |                   |                 |
| Netherlands  |   |                   |                 |   |   |                   |                 |
| EUR 442,000  | Netherlands Government Bond, 4.000%, 15/01/37       | 708,747           | 1.51            |   |   |                   |                 |
| EUR 405,000  | Netherlands Government Bond, zero coupon, 15/01/38  | 374,920           | 0.80            |   |   |                   |                 |
| EUR 310,000  | Netherlands Government Bond, 0.500%, 15/01/40       | 326,771           | 0.69            |   |   |                   |                 |
| EUR 457,000  | Netherlands Government Bond, 3.750%, 15/01/42       | 783,938           | 1.66            |   |   |                   |                 |
| EUR 480,000  | Netherlands Government Bond, 2.750%, 15/01/47       | 774,336           | 1.64            |   |   |                   |                 |
| <b>Total Netherlands</b>   |   | <b>2,968,712</b>  | <b>6.30</b>     |   |   |                   |                 |
| Spain  |   |                   |                 |   |   |                   |                 |
| EUR 585,000  | Spain Government Bond, 4.200%, 31/01/37             | 873,148           | 1.85            |   |   |                   |                 |
| EUR 175,000  | Spain Government Bond, 0.850%, 30/07/37             | 172,237           | 0.37            |   |   |                   |                 |
| EUR 545,000  | Spain Government Bond, 4.900%, 30/07/40             | 912,897           | 1.94            |   |   |                   |                 |



## Schedule of Investments

as at 30 June 2021 (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 - 99.05%  |   |                   |                 | Government Bonds - 99.05% <i>(continued)</i>  |  |                    |                 |
| France   |   |                   |                 | Italy <i>(continued)</i>  |  |                    |                 |
| EUR 5,706,311  | French Republic Government Bond OAT, 1.100%, 25/07/22           | 5,914,421         | 4.01            | EUR 3,872,167   | Italy Buoni Poliennali Del Tesoro, 1.250%, 15/09/32      | 4,581,432          | 3.10            |
| EUR 5,242,067  | French Republic Government Bond OAT, 2.100%, 25/07/23           | 5,664,577         | 3.84            | EUR 4,147,795   | Italy Buoni Poliennali Del Tesoro, 2.350%, 15/09/35      | 5,619,017          | 3.81            |
| EUR 4,833,268  | French Republic Government Bond OAT, 0.250%, 25/07/24           | 5,165,797         | 3.50            | EUR 3,452,809   | Italy Buoni Poliennali Del Tesoro, 2.550%, 15/09/41      | 5,130,046          | 3.48            |
| EUR 2,972,025  | French Republic Government Bond OAT, 0.100%, 01/03/25           | 3,163,424         | 2.14            | EUR 1,235,216   | Italy Buoni Poliennali Del Tesoro, 0.150%, 15/05/51      | 1,150,209          | 0.78            |
| EUR 4,613,784  | French Republic Government Bond OAT, 0.100%, 01/03/26           | 5,207,518         | 3.53            | <b>Total Italy</b>  |  | <b>42,695,951</b>  | <b>28.94</b>    |
| EUR 6,057,021  | French Republic Government Bond OAT, 1.850%, 25/07/27           | 7,434,146         | 5.04            | Spain   |  |                    |                 |
| EUR 3,375,321  | French Republic Government Bond OAT, 0.100%, 01/03/28           | 3,748,834         | 2.54            | EUR 1,418,771   | Spain Government Inflation Linked Bond, 0.150%, 30/11/23 | 1,486,091          | 1.01            |
| EUR 2,315,799  | French Republic Government Bond OAT, 0.100%, 01/03/29           | 2,616,321         | 1.77            | EUR 3,494,610   | Spain Government Inflation Linked Bond, 1.800%, 30/11/24 | 3,929,235          | 2.66            |
| EUR 3,013,636  | French Republic Government Bond OAT, 3.400%, 25/07/29           | 4,279,604         | 2.90            | EUR 3,126,030   | Spain Government Inflation Linked Bond, 0.650%, 30/11/27 | 3,545,012          | 2.40            |
| EUR 4,382,539  | French Republic Government Bond OAT, 0.700%, 25/07/30           | 5,297,526         | 3.59            | EUR 3,588,165   | Spain Government Inflation Linked Bond, 1.000%, 30/11/30 | 4,304,829          | 2.92            |
| EUR 3,540,820  | French Republic Government Bond OAT, 3.150%, 25/07/32           | 5,444,294         | 3.69            | EUR 2,713,124   | Spain Government Inflation Linked Bond, 0.700%, 30/11/33 | 3,225,797          | 2.19            |
| EUR 2,272,316  | French Republic Government Bond OAT, 0.100%, 25/07/36           | 2,714,894         | 1.84            | <b>Total Spain</b>  |  | <b>16,490,964</b>  | <b>11.18</b>    |
| EUR 3,598,154  | French Republic Government Bond OAT, 1.800%, 25/07/40           | 5,718,115         | 3.88            | <b>Total Government Bonds</b>   |  | <b>146,139,182</b> | <b>99.05</b>    |
| EUR 2,973,071  | French Republic Government Bond OAT, 0.100%, 25/07/47           | 3,767,059         | 2.55            | Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market              |  |                    |                 |
| <b>Total France</b>  |   | <b>66,136,530</b> | <b>44.82</b>    | <b>TOTAL INVESTMENTS</b>  |  | <b>146,139,182</b> | <b>99.05</b>    |
| Germany  |   |                   |                 | Other Net Assets/(Liabilities)  |  |                    |                 |
| EUR 4,500,977  | Deutsche Bundesrepublik Inflation Linked Bond, 0.100%, 15/04/23 | 4,626,419         | 3.14            |   |  | 1,402,974          | 0.95            |
| EUR 4,652,225  | Deutsche Bundesrepublik Inflation Linked Bond, 0.100%, 15/04/26 | 5,091,999         | 3.45            | <b>TOTAL NET ASSETS</b>   |  | <b>147,542,156</b> | <b>100.00</b>   |
| EUR 5,343,399  | Deutsche Bundesrepublik Inflation Linked Bond, 0.500%, 15/04/30 | 6,450,231         | 4.37            |   |  |                    |                 |
| EUR 556,450  | Deutsche Bundesrepublik Inflation Linked Bond, 0.100%, 15/04/33 | 674,351           | 0.46            |   |  |                    |                 |
| EUR 2,783,549  | Deutsche Bundesrepublik Inflation Linked Bond, 0.100%, 15/04/46 | 3,972,737         | 2.69            |   |  |                    |                 |
| <b>Total Germany</b>   |   | <b>20,815,737</b> | <b>14.11</b>    |   |  |                    |                 |
| Italy  |   |                   |                 |   |  |                    |                 |
| EUR 2,496,932  | Italy Buoni Poliennali Del Tesoro, 0.100%, 15/05/23             | 2,560,653         | 1.74            |   |  |                    |                 |
| EUR 5,314,122  | Italy Buoni Poliennali Del Tesoro, 2.600%, 15/09/23             | 5,802,915         | 3.93            |   |  |                    |                 |
| EUR 3,584,232  | Italy Buoni Poliennali Del Tesoro, 2.350%, 15/09/24             | 4,016,347         | 2.72            |   |  |                    |                 |
| EUR 1,431,869  | Italy Buoni Poliennali Del Tesoro, 0.650%, 15/05/26             | 1,545,073         | 1.05            |   |  |                    |                 |
| EUR 3,536,216  | Italy Buoni Poliennali Del Tesoro, 3.100%, 15/09/26             | 4,326,772         | 2.93            |   |  |                    |                 |
| EUR 4,204,012  | Italy Buoni Poliennali Del Tesoro, 1.300%, 15/05/28             | 4,790,597         | 3.25            |   |  |                    |                 |
| EUR 2,936,583  | Italy Buoni Poliennali Del Tesoro, 0.400%, 15/05/30             | 3,172,890         | 2.15            |   |  |                    |                 |

## Schedule of Investments

as at 30 June 2021 (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 - 97.71%   |  |              |                 | Corporate Bonds - 97.71% <i>(continued)</i>   |   |              |                 |
| Australia  |  |              |                 | Australia <i>(continued)</i>  |   |              |                 |
| EUR 400,000  | Amcors Ltd, 2.750%, 22/03/23                                   | 419,756      | 0.02            | EUR 395,000   | Macquarie Group Ltd, 0.625%, 03/02/27                             | 400,538      | 0.02            |
| EUR 350,000  | APT Pipelines Ltd, 2.000%, 22/03/27                            | 383,495      | 0.02            | EUR 780,000   | Macquarie Group Ltd, 0.350%, 03/03/28                             | 768,947      | 0.04            |
| EUR 500,000  | APT Pipelines Ltd, 0.750%, 15/03/29                            | 496,010      | 0.02            | EUR 1,000,000   | MACQUARIE GROUP LTD, 0.950%, 21/05/31                             | 1,000,330    | 0.05            |
| EUR 390,000  | APT Pipelines Ltd, 2.000%, 15/07/30                            | 422,066      | 0.02            | EUR 550,000   | National Australia Bank Ltd, 2.750%, 08/08/22                     | 569,536      | 0.03            |
| EUR 500,000  | APT PIPELINES LTD, 1.250%, 15/03/33                            | 496,815      | 0.03            | EUR 410,000   | National Australia Bank Ltd, 0.350%, 07/09/22                     | 413,920      | 0.02            |
| EUR 350,000  | Aurizon Network Pty Ltd, 2.000%, 18/09/24                      | 372,652      | 0.02            | EUR 520,000   | National Australia Bank Ltd, 0.625%, 30/08/23                     | 530,941      | 0.03            |
| EUR 350,000  | Aurizon Network Pty Ltd, 3.125%, 01/06/26                      | 397,537      | 0.02            | EUR 350,000   | National Australia Bank Ltd, 0.625%, 10/11/23                     | 357,791      | 0.02            |
| EUR 690,000  | Ausgrid Finance Pty Ltd, 1.250%, 30/07/25                      | 719,056      | 0.04            | EUR 550,000   | National Australia Bank Ltd, 0.250%, 20/05/24                     | 557,722      | 0.03            |
| EUR 600,000  | Ausnet Services Holdings, 1.000%, 11/03/81                     | 609,750      | 0.03            | EUR 1,410,000   | National Australia Bank Ltd, 0.625%, 18/09/24                     | 1,447,661    | 0.07            |
| EUR 190,000  | AusNet Services Holdings Pty Ltd, 3.000%, 13/02/24             | 205,166      | 0.01            | EUR 830,000   | National Australia Bank Ltd, 1.250%, 18/05/26                     | 883,045      | 0.04            |
| EUR 440,000  | AusNet Services Holdings Pty Ltd, 1.500%, 26/02/27             | 474,087      | 0.02            | EUR 970,000   | National Australia Bank Ltd Ltd, 1.375%, 30/08/28                 | 1,053,430    | 0.05            |
| EUR 350,000  | AusNet Services Holdings Pty Ltd, 0.625%, 25/08/30             | 352,454      | 0.02            | EUR 390,000   | National Australia Bank Ltd Ltd, 1.125%, 20/05/31                 | 421,235      | 0.02            |
| EUR 705,000  | Australia & New Zealand Banking Group Ltd, 0.625%, 21/02/23    | 717,063      | 0.04            | EUR 690,000   | Origin Energy Finance Ltd, 1.000%, 17/09/29                       | 682,810      | 0.03            |
| EUR 760,000  | Australia & New Zealand Banking Group Ltd, 0.750%, 29/09/26    | 789,822      | 0.04            | EUR 970,000   | Scentre Group Trust 1, 2.250%, 16/07/24                           | 1,032,400    | 0.05            |
| EUR 900,000  | Australia & New Zealand Banking Group Ltd, 1.125%, 21/11/29    | 919,458      | 0.05            | EUR 350,000   | Scentre Group Trust 1 Via Scentre Group Trust 2, 1.375%, 22/03/23 | 358,173      | 0.02            |
| EUR 500,000  | Australia & New Zealand Banking Group Ltd, 0.669%, 05/05/31    | 498,200      | 0.03            | EUR 280,000   | Scentre Group Trust 1 Via Scentre Group Trust 2, 1.750%, 11/04/28 | 303,397      | 0.02            |
| EUR 480,000  | Australia Pacific Airports Melbourne Pty Ltd, 3.125%, 26/09/23 | 513,360      | 0.03            | EUR 410,000   | Scentre Group Trust 1 Via Scentre Group Trust 2, 1.450%, 28/03/29 | 436,650      | 0.02            |
| EUR 350,000  | Australia Pacific Airports Melbourne Pty Ltd, 1.750%, 15/10/24 | 365,862      | 0.02            | EUR 410,000   | Scentre Group Trust 2, 3.250%, 11/09/23                           | 440,926      | 0.02            |
| EUR 280,000  | BHP Billiton Finance Ltd, 0.750%, 28/10/22                     | 283,128      | 0.01            | EUR 280,000   | Stockland Trust, 1.625%, 27/04/26                                 | 297,385      | 0.01            |
| EUR 620,000  | BHP Billiton Finance Ltd, 3.000%, 29/05/24                     | 677,369      | 0.03            | EUR 480,000   | Sydney Airport Finance Co Pty Ltd, 2.750%, 23/04/24               | 517,152      | 0.03            |
| EUR 502,000  | BHP Billiton Finance Ltd, 3.250%, 24/09/27                     | 596,637      | 0.03            | EUR 450,000   | Sydney Airport Finance Co Pty Ltd, 1.750%, 26/04/28               | 482,211      | 0.02            |
| EUR 550,000  | BHP Billiton Finance Ltd, 1.500%, 29/04/30                     | 601,925      | 0.03            | EUR 690,000   | Telstra Corp Ltd, 3.500%, 21/09/22                                | 722,154      | 0.04            |
| EUR 970,000  | BHP Billiton Finance Ltd, 3.125%, 29/04/33                     | 1,232,540    | 0.06            | EUR 690,000   | Telstra Corp Ltd, 2.500%, 15/09/23                                | 731,296      | 0.04            |
| EUR 350,000  | Brambles Finance Ltd, 2.375%, 12/06/24                         | 373,506      | 0.02            | EUR 620,000   | Telstra Corp Ltd, 1.125%, 14/04/26                                | 651,651      | 0.03            |
| EUR 1,240,000  | Commonwealth Bank of Australia, 0.500%, 11/07/22               | 1,252,561    | 0.06            | EUR 395,000   | Telstra Corp Ltd, 1.375%, 26/03/29                                | 425,431      | 0.02            |
| EUR 760,000  | Commonwealth Bank of Australia, 1.936%, 03/10/29               | 795,940      | 0.04            | EUR 270,000   | Telstra Corp Ltd, 1.000%, 23/04/30                                | 282,193      | 0.01            |
| EUR 980,000  | Goodman Australia Finance Pty Ltd, 1.375%, 27/09/25            | 1,025,962    | 0.05            | EUR 340,000   | Toyota Finance Australia Ltd, 0.500%, 06/04/23                    | 344,797      | 0.02            |
| EUR 320,000  | Macquarie Group Ltd, 1.250%, 05/03/25                          | 330,483      | 0.02            | EUR 390,000   | Toyota Finance Australia Ltd, 0.250%, 09/04/24                    | 394,528      | 0.02            |
|  |  |              |                 | EUR 350,000   | Toyota Finance Australia Ltd, 2.004%, 21/10/24                    | 374,854      | 0.02            |

## Schedule of Investments (continued)

as at 30 June 2021 (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 - 97.71% (continued)   |   |                   |                 | Corporate Bonds - 97.71% (continued)   |  |              |                 |
| Australia (continued)  |   |                   |                 | Austria (continued)  |  |              |                 |
| EUR 690,000  | Toyota Finance Australia Ltd, 2.280%, 21/10/27  | 783,233           | 0.04            | EUR 700,000  | Erste Group Bank AG, 0.250%, 27/01/31                            | 689,794      | 0.03            |
| EUR 480,000  | Transurban Finance Co Pty Ltd, 1.875%, 16/09/24   | 507,341           | 0.03            | EUR 600,000  | Erste Group Bank AG, 1.625%, 08/09/31                            | 621,198      | 0.03            |
| EUR 350,000  | Transurban Finance Co Pty Ltd, 2.000%, 28/08/25   | 376,421           | 0.02            | EUR 300,000  | IMMOFINANZ AG, 2.625%, 27/01/23                                  | 309,354      | 0.02            |
| EUR 390,000  | Transurban Finance Co Pty Ltd, 1.750%, 29/03/28   | 420,077           | 0.02            | EUR 300,000  | IMMOFINANZ AG, 2.500%, 15/10/27                                  | 310,302      | 0.02            |
| EUR 480,000  | Transurban Finance Co Pty Ltd, 1.450%, 16/05/29   | 506,030           | 0.03            | EUR 500,000  | Kommunalkredit Austria AG, 0.250%, 14/05/24                      | 499,760      | 0.02            |
| EUR 690,000  | Transurban Finance Co Pty Ltd, 3.000%, 08/04/30   | 814,987           | 0.04            | EUR 690,000  | Mondi Finance Europe GmbH, 2.375%, 01/04/28                      | 775,898      | 0.04            |
| EUR 760,000  | Vicinity Centres Trust, 1.125%, 07/11/29  | 783,279           | 0.04            | EUR 600,000  | OMV AG, 2.625%, 27/09/22   | 622,134      | 0.03            |
| EUR 410,000  | Wesfarmers Ltd, 2.750%, 02/08/22  | 423,788           | 0.02            | EUR 715,000  | OMV AG, zero coupon, 16/06/23                                    | 718,103      | 0.04            |
| EUR 690,000  | Westpac Banking Corp, 0.375%, 05/03/23  | 698,887           | 0.04            | EUR 350,000  | OMV AG, 0.750%, 04/12/23   | 358,033      | 0.02            |
| EUR 690,000  | Westpac Banking Corp, 0.750%, 17/10/23  | 707,491           | 0.04            | EUR 690,000  | OMV AG, 1.500%, 09/04/24   | 721,257      | 0.04            |
| EUR 280,000  | Westpac Banking Corp, 0.625%, 22/11/24  | 287,921           | 0.01            | EUR 350,000  | OMV AG, zero coupon, 03/07/25                                    | 350,655      | 0.02            |
| EUR 480,000  | Westpac Banking Corp, 0.875%, 17/04/27  | 502,392           | 0.03            | EUR 550,000  | OMV AG, 1.000%, 14/12/26   | 577,000      | 0.03            |
| EUR 610,000  | Westpac Banking Corp, 1.125%, 05/09/27  | 647,015           | 0.03            | EUR 600,000  | OMV AG, 3.500%, 27/09/27   | 724,758      | 0.04            |
| EUR 615,000  | Westpac Banking Corp, 1.450%, 17/07/28  | 669,581           | 0.03            | EUR 690,000  | OMV AG, 2.000%, 09/04/28   | 771,385      | 0.04            |
| EUR 1,225,000  | Westpac Banking Corp, 1.000%, 13/05/31  | 1,223,371         | 0.06            | EUR 350,000  | OMV AG, 1.875%, 04/12/28   | 390,425      | 0.02            |
| <b>Total Australia</b>   |   | <b>42,557,578</b> | <b>2.15</b>     | EUR 760,000  | OMV AG, 0.750%, 16/06/30   | 780,459      | 0.04            |
| Austria  |   |                   |                 | EUR 690,000  | OMV AG, 2.375%, 09/04/32   | 813,358      | 0.04            |
| EUR 400,000  | BAWAG Group AG, 2.375%, 26/03/29  | 417,788           | 0.02            | EUR 310,000  | OMV AG, 1.000%, 03/07/34   | 313,667      | 0.02            |
| EUR 500,000  | BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG, 0.375%, 03/09/27 | 494,320           | 0.02            | EUR 620,000  | OMV AG, 6.250%, perpetual  | 748,613      | 0.04            |
| EUR 500,000  | CA Immobilien Anlagen AG, 1.000%, 27/10/25  | 510,655           | 0.03            | EUR 500,000  | OMV AG, 2.875%, perpetual  | 527,965      | 0.03            |
| EUR 300,000  | Erste Group Bank AG, 0.375%, 16/04/24   | 304,719           | 0.01            | EUR 400,000  | Raiffeisen Bank International AG, 6.000%, 16/10/23               | 455,128      | 0.02            |
| EUR 800,000  | Erste Group Bank AG, 0.050%, 16/09/25   | 803,544           | 0.04            | EUR 300,000  | Raiffeisen Bank International AG, 1.000%, 04/12/23               | 308,409      | 0.02            |
| EUR 300,000  | Erste Group Bank AG, 0.875%, 22/05/26   | 312,375           | 0.02            | EUR 600,000  | Raiffeisen Bank International AG, 0.250%, 22/01/25               | 606,048      | 0.03            |
| EUR 600,000  | Erste Group Bank AG, 0.875%, 13/05/27   | 625,914           | 0.03            | EUR 300,000  | Raiffeisen Bank International AG, 0.375%, 25/09/26               | 304,830      | 0.01            |
| EUR 500,000  | Erste Group Bank AG, 0.125%, 17/05/28   | 496,145           | 0.02            | EUR 400,000  | Raiffeisen Bank International AG, 1.500%, 12/03/30               | 408,596      | 0.02            |
| EUR 100,000  | Erste Group Bank AG, 0.100%, 16/11/28   | 98,909            | 0.00            | EUR 400,000  | Raiffeisen Bank International AG, 2.875%, 18/06/32               | 437,324      | 0.02            |
| EUR 300,000  | Erste Group Bank AG, 1.000%, 10/06/30   | 302,640           | 0.01            | EUR 500,000  | Raiffeisen Bank International AG, 1.375%, 17/06/33               | 499,205      | 0.02            |
| EUR 100,000  | Erste Group Bank AG, 1.000%, 10/06/30   | 100,880           | 0.00            | EUR 300,000  | Raiffeisenlandesbank Niederoesterreich-Wien AG, 0.250%, 16/04/24 | 301,914      | 0.01            |
|  |   |                   |                 | EUR 400,000  | Raiffeisenlandesbank Oberoesterreich AG, 0.750%, 22/05/23        | 405,788      | 0.02            |
|  |   |                   |                 | EUR 100,000  | Telekom Finanzmanagement GmbH, 3.500%, 04/07/23                  | 107,417      | 0.01            |
|  |   |                   |                 | EUR 600,000  | Telekom Finanzmanagement GmbH, 1.500%, 07/12/26                  | 645,006      | 0.03            |
|  |   |                   |                 | EUR 200,000  | UNIQA Insurance Group AG, 1.375%, 09/07/30                       | 213,720      | 0.01            |
|  |   |                   |                 | EUR 200,000  | UNIQA Insurance Group AG, 6.875%, 31/07/43                       | 226,816      | 0.01            |
|  |   |                   |                 | EUR 600,000  | UNIQA Insurance Group AG, 6.000%, 27/07/46                       | 745,662      | 0.04            |

## Schedule of Investments (continued)

as at 30 June 2021 (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 - 97.71% (continued)   |  |                   |                 | Corporate Bonds - 97.71% (continued)   |  |                   |                 |
| Austria (continued)  |  |                   |                 | Belgium (continued)  |  |                   |                 |
| EUR 100,000  | UNIQA Insurance Group AG, 1.375%, perpetual                            | 106,860           | 0.01            | EUR 200,000  | Belfius Bank SA, 1.000%, 26/10/24                | 206,450           | 0.01            |
| EUR 400,000  | Vienna Insurance Group AG Wiener Versicherung Gruppe, 1.000%, 26/03/36 | 401,524           | 0.02            | EUR 800,000  | Belfius Bank SA, 0.375%, 02/09/25                | 802,824           | 0.04            |
| EUR 500,000  | Vienna Insurance Group AG Wiener Versicherung Gruppe, 5.500%, 09/10/43 | 560,970           | 0.03            | EUR 500,000  | Belfius Bank SA, 0.010%, 15/10/25                | 500,225           | 0.02            |
| EUR 280,000  | Vienna Insurance Group AG Wiener Versicherung Gruppe, 3.750%, 02/03/46 | 316,666           | 0.02            | EUR 300,000  | Belfius Bank SA, 0.375%, 13/02/26                | 302,331           | 0.01            |
| EUR 500,000  | Volksbank Wien AG, 0.875%, 23/03/26                                    | 504,765           | 0.03            | EUR 300,000  | Belfius Bank SA, 3.125%, 11/05/26                | 338,706           | 0.02            |
| EUR 600,000  | Volksbank Wien AG, 2.750%, 06/10/27                                    | 615,408           | 0.03            | EUR 400,000  | Belfius Bank SA, zero coupon, 28/08/26           | 398,076           | 0.02            |
| <b>Total Austria</b>   |  | <b>24,264,063</b> | <b>1.22</b>     | EUR 400,000  | Belfius Bank SA, 0.125%, 08/02/28                | 396,516           | 0.02            |
| Belgium  |  |                   |                 | EUR 200,000  | Brussels Airport Co NV/SA, 1.000%, 03/05/24      | 204,154           | 0.01            |
| EUR 1,000,000  | AG Insurance SA, 3.500%, 30/06/47                                      | 1,137,310         | 0.06            | EUR 200,000  | Elia System Operator SA/NV, 1.375%, 27/05/24     | 208,132           | 0.01            |
| EUR 400,000  | Ageas, 3.250%, 02/07/49  | 452,160           | 0.02            | EUR 400,000  | Elia System Operator SA/NV, 1.375%, 14/01/26     | 423,736           | 0.02            |
| EUR 1,040,000  | Anheuser Busch InBev SA, 1.125%, 01/07/27                              | 1,099,238         | 0.06            | EUR 400,000  | Elia System Operator SA/NV, 3.250%, 04/04/28     | 481,420           | 0.02            |
| EUR 700,000  | Anheuser Busch InBev SA, 1.650%, 28/03/31                              | 766,906           | 0.04            | EUR 200,000  | Elia System Operator SA/NV, 1.500%, 05/09/28     | 216,048           | 0.01            |
| EUR 1,380,000  | Anheuser Busch InBev SA, 2.875%, 02/04/32                              | 1,677,390         | 0.08            | EUR 300,000  | Elia System Operator SA/NV, 3.000%, 07/04/29     | 359,835           | 0.02            |
| EUR 1,670,000  | Anheuser Busch InBev SA, 3.700%, 02/04/40                              | 2,267,927         | 0.11            | EUR 600,000  | Elia System Operator SA/NV, 2.750%, perpetual    | 631,578           | 0.03            |
| EUR 520,000  | Anheuser-Busch InBev SA/NV, 2.875%, 25/09/24                           | 571,064           | 0.03            | EUR 600,000  | Elia Transmission Belgium SA, 0.875%, 28/04/30   | 618,726           | 0.03            |
| EUR 690,000  | Anheuser-Busch InBev SA/NV, 2.700%, 31/03/26                           | 778,534           | 0.04            | EUR 280,000  | Euroclear Bank SA, 0.500%, 10/07/23              | 284,281           | 0.01            |
| EUR 1,660,000  | Anheuser-Busch InBev SA/NV, 1.150%, 22/01/27                           | 1,753,558         | 0.09            | EUR 690,000  | Euroclear Bank SA, 0.125%, 07/07/25              | 694,706           | 0.03            |
| EUR 690,000  | Anheuser-Busch InBev SA/NV, 2.125%, 02/12/27                           | 772,289           | 0.04            | EUR 500,000  | Groupe Bruxelles Lambert SA, 0.125%, 28/01/31    | 484,755           | 0.02            |
| EUR 2,350,000  | Anheuser-Busch InBev SA/NV, 2.000%, 17/03/28                           | 2,624,551         | 0.13            | EUR 400,000  | KBC Group NV, 0.875%, 27/06/23                   | 409,304           | 0.02            |
| EUR 480,000  | Anheuser-Busch InBev SA/NV, 1.500%, 18/04/30                           | 521,486           | 0.03            | EUR 700,000  | KBC Group NV, 0.750%, 18/10/23                   | 716,205           | 0.04            |
| EUR 350,000  | Anheuser-Busch InBev SA/NV, 3.250%, 24/01/33                           | 446,471           | 0.02            | EUR 1,000,000  | KBC Group NV, 1.125%, 25/01/24                   | 1,033,360         | 0.05            |
| EUR 320,000  | Anheuser-Busch InBev SA/NV, 2.000%, 23/01/35                           | 357,194           | 0.02            | EUR 300,000  | KBC Group NV, 0.625%, 10/04/25                   | 306,723           | 0.02            |
| EUR 2,280,000  | Anheuser-Busch InBev SA/NV, 2.750%, 17/03/36                           | 2,761,262         | 0.14            | EUR 1,200,000  | KBC Group NV, 0.125%, 10/09/26                   | 1,186,080         | 0.06            |
| EUR 700,000  | Argenta Spaarbank, 1.000%, 06/02/24                                    | 717,160           | 0.04            | EUR 300,000  | KBC Group NV, 0.375%, 16/06/27                   | 302,643           | 0.01            |
| EUR 900,000  | Argenta Spaarbank NV, 1.000%, 13/10/26                                 | 920,988           | 0.05            | EUR 400,000  | KBC Group NV, 1.625%, 18/09/29                   | 416,108           | 0.02            |
| EUR 480,000  | Barry Callebaut Services NV, 2.375%, 24/05/24                          | 508,579           | 0.03            | EUR 600,000  | KBC Group NV, 0.500%, 03/12/29                   | 600,252           | 0.03            |
| EUR 500,000  | Belfius Bank SA, 0.750%, 12/09/22                                      | 506,430           | 0.03            | EUR 300,000  | KBC Group NV, 0.750%, 24/01/30                   | 307,167           | 0.02            |
| EUR 300,000  | Belfius Bank SA, 0.625%, 30/08/23                                      | 306,219           | 0.02            | EUR 690,000  | Lonza Finance International NV, 1.625%, 21/04/27 | 744,151           | 0.04            |
|  |  |                   |                 | EUR 600,000  | Solvay SA, 1.625%, 02/12/22                      | 613,584           | 0.03            |
|  |  |                   |                 | EUR 300,000  | Solvay SA, 2.750%, 02/12/27                      | 348,666           | 0.02            |
|  |  |                   |                 | EUR 500,000  | VGP NV, 1.500%, 08/04/29                         | 493,720           | 0.02            |
|  |  |                   |                 | <b>Total Belgium</b>   |  | <b>35,977,178</b> | <b>1.81</b>     |
|  |  |                   |                 | Bermuda  |  |                   |                 |
|  |  |                   |                 | EUR 670,000  | Bacardi Ltd, 2.750%, 03/07/23                    | 703,453           | 0.03            |
|  |  |                   |                 | EUR 340,000  | Fidelity International Ltd, 2.500%, 04/11/26     | 374,588           | 0.02            |
|  |  |                   |                 | <b>Total Bermuda</b>   |  | <b>1,078,041</b>  | <b>0.05</b>     |

## Schedule of Investments (continued)

as at 30 June 2021 (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 - 97.71% (continued)   |  |                   |                 | Corporate Bonds - 97.71% (continued)   |   |                   |                 |
| British Virgin Islands   |  |                   |                 | Czech Republic   |   |                   |                 |
| EUR 690,000  | Cheung Kong Infrastructure Finance BVI Ltd, 1.000%, 12/12/24 | 701,937           | 0.04            | EUR 690,000  | EP Infrastructure AS, 1.659%, 26/04/24    | 713,398           | 0.04            |
| EUR 410,000  | Global Switch Holdings Ltd, 1.500%, 31/01/24                 | 423,469           | 0.02            | EUR 570,000  | EP Infrastructure AS, 1.698%, 30/07/26    | 593,307           | 0.03            |
| EUR 550,000  | Global Switch Holdings Ltd, 2.250%, 31/05/27                 | 602,129           | 0.03            | EUR 350,000  | EP Infrastructure AS, 2.045%, 09/10/28    | 368,144           | 0.02            |
| EUR 550,000  | Talent Yield Euro Ltd, 1.000%, 24/09/25                      | 557,777           | 0.03            | EUR 500,000  | EP Infrastructure AS, 1.816%, 02/03/31    | 507,580           | 0.02            |
| <b>Total British Virgin Islands</b>  |  | <b>2,285,312</b>  | <b>0.12</b>     | <b>Total Czech Republic</b>  |   | <b>2,182,429</b>  | <b>0.11</b>     |
| Canada   |  |                   |                 | Denmark  |   |                   |                 |
| EUR 620,000  | Alimentation Couche-Tard Inc, 1.875%, 06/05/26               | 662,513           | 0.03            | EUR 540,000  | AP Moller - Maersk A/S, 1.750%, 16/03/26  | 580,122           | 0.03            |
| EUR 1,830,000  | Bank of Nova Scotia, 0.500%, 30/04/24                        | 1,862,336         | 0.09            | EUR 620,000  | Carlsberg Breweries A/S, 2.625%, 15/11/22 | 645,005           | 0.03            |
| EUR 590,000  | Bank of Nova Scotia, 0.125%, 04/09/26                        | 590,271           | 0.03            | EUR 350,000  | Carlsberg Breweries A/S, 0.500%, 06/09/23 | 354,722           | 0.02            |
| EUR 870,000  | Canadian Imperial Bank of Commerce, 0.750%, 22/03/23         | 887,078           | 0.04            | EUR 690,000  | Carlsberg Breweries A/S, 2.500%, 28/05/24 | 738,562           | 0.04            |
| EUR 1,810,000  | Canadian Imperial Bank of Commerce, 0.375%, 03/05/24         | 1,835,340         | 0.10            | EUR 335,000  | Carlsberg Breweries A/S, 0.375%, 30/06/27 | 338,786           | 0.02            |
| EUR 550,000  | Fairfax Financial Holdings Ltd, 2.750%, 29/03/28             | 604,208           | 0.03            | EUR 200,000  | Carlsberg Breweries A/S, 0.875%, 01/07/29 | 206,418           | 0.01            |
| EUR 310,000  | Great-West Lifeco Inc, 2.500%, 18/04/23                      | 324,657           | 0.02            | EUR 170,000  | Carlsberg Breweries A/S, 0.625%, 09/03/30 | 171,472           | 0.01            |
| EUR 410,000  | Great-West Lifeco Inc, 1.750%, 07/12/26                      | 444,707           | 0.02            | EUR 690,000  | DSV AS, 0.375%, 26/02/27                  | 698,183           | 0.03            |
| EUR 550,000  | Magna International Inc, 1.900%, 24/11/23                    | 575,311           | 0.03            | EUR 350,000  | H Lundbeck A/S, 0.875%, 14/10/27          | 356,107           | 0.02            |
| EUR 550,000  | Magna International Inc, 1.500%, 25/09/27                    | 593,725           | 0.03            | EUR 350,000  | ISS Global A/S, 2.125%, 02/12/24          | 371,770           | 0.02            |
| EUR 350,000  | Royal Bank of Canada, 0.250%, 02/05/24                       | 353,924           | 0.02            | EUR 370,000  | ISS Global A/S, 0.875%, 18/06/26          | 374,414           | 0.02            |
| EUR 690,000  | Royal Bank of Canada, 0.125%, 23/07/24                       | 695,665           | 0.03            | EUR 350,000  | ISS Global A/S, 1.500%, 31/08/27          | 362,586           | 0.02            |
| EUR 1,310,000  | Toronto-Dominion Bank, 0.625%, 20/07/23                      | 1,336,121         | 0.07            | EUR 595,000  | Jyske Bank A/S, 0.625%, 20/06/24          | 603,300           | 0.03            |
| EUR 1,570,000  | Toronto-Dominion Bank, 0.375%, 25/04/24                      | 1,592,608         | 0.08            | EUR 350,000  | Jyske Bank A/S, 0.375%, 15/10/25          | 353,626           | 0.02            |
| EUR 1,700,000  | Total Capital Canada Ltd, 2.125%, 18/09/29                   | 1,952,501         | 0.10            | EUR 410,000  | Jyske Bank A/S, 2.250%, 05/04/29          | 427,663           | 0.02            |
| <b>Total Canada</b>  |  | <b>14,310,965</b> | <b>0.72</b>     | EUR 375,000  | Nykredit Realkredit A/S, 0.250%, 20/01/23 | 377,775           | 0.02            |
| Cayman Islands   |  |                   |                 | EUR 690,000  | Nykredit Realkredit A/S, 0.875%, 17/01/24 | 707,229           | 0.04            |
| EUR 550,000  | CK Hutchison Europe Finance 18 Ltd, 1.250%, 13/04/25         | 574,178           | 0.03            | EUR 805,000  | Nykredit Realkredit A/S, 0.125%, 10/07/24 | 808,671           | 0.04            |
| EUR 350,000  | CK Hutchison Europe Finance 18 Ltd, 2.000%, 13/04/30         | 393,711           | 0.02            | EUR 350,000  | Nykredit Realkredit A/S, 0.625%, 17/01/25 | 357,213           | 0.02            |
| EUR 350,000  | CK Hutchison Finance 16 II Ltd, 0.875%, 03/10/24             | 359,538           | 0.02            | EUR 690,000  | Nykredit Realkredit A/S, 0.500%, 10/07/25 | 704,366           | 0.04            |
| EUR 1,800,000  | CK Hutchison Finance 16 Ltd, 1.250%, 06/04/23                | 1,842,048         | 0.09            | EUR 760,000  | Nykredit Realkredit A/S, 2.750%, 17/11/27 | 787,862           | 0.04            |
| EUR 480,000  | CK Hutchison Finance 16 Ltd, 2.000%, 06/04/28                | 532,685           | 0.03            | EUR 200,000  | Nykredit Realkredit AS, 0.250%, 13/01/26  | 200,122           | 0.01            |
| EUR 690,000  | XLIT Ltd, 3.250%, 29/06/47                                   | 773,973           | 0.04            | EUR 500,000  | Nykredit Realkredit AS, 0.375%, 17/01/28  | 493,915           | 0.02            |
| <b>Total Cayman Islands</b>  |  | <b>4,476,133</b>  | <b>0.23</b>     | EUR 500,000  | Nykredit Realkredit AS, 0.875%, 28/07/31  | 500,320           | 0.02            |
|  |  |                   |                 | EUR 290,000  | Sydbank A/S, 1.375%, 18/09/23             | 298,952           | 0.01            |
|  |  |                   |                 | EUR 400,000  | Sydbank A/S, 1.375%, 18/09/23             | 412,348           | 0.02            |
|  |  |                   |                 | <b>Total Denmark</b>   |   | <b>12,231,509</b> | <b>0.62</b>     |

## Schedule of Investments (continued)

as at 30 June 2021 (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 - 97.71% (continued)   |  |                |                 | Corporate Bonds - 97.71% (continued)   |  |                   |                 |
| Estonia  |  |                |                 | Finland (continued)  |  |                   |                 |
| EUR 335,000  | Luminor Bank AS, 1.375%, 21/10/22          | 340,253        | 0.02            | EUR 200,000  | OP Corporate Bank plc, 0.750%, 24/03/31  | 201,226           | 0.01            |
| EUR 200,000  | Luminor Bank AS, 0.792%, 03/12/24          | 202,358        | 0.01            | EUR 480,000  | Sampo Oyj, 1.250%, 30/05/25              | 509,779           | 0.03            |
| <b>Total Estonia</b>   |  | <b>542,611</b> | <b>0.03</b>     | EUR 130,000  | Sampo Oyj, 1.625%, 21/02/28              | 142,059           | 0.01            |
| Finland  |  |                |                 | EUR 350,000  | Sampo Oyj, 3.375%, 23/05/49              | 398,181           | 0.02            |
| EUR 500,000  | Balder Finland Oyj, 1.000%, 20/01/29       | 492,315        | 0.02            | EUR 480,000  | Sampo Oyj, 2.250%, 27/09/30              | 560,482           | 0.03            |
| EUR 385,000  | Balder Finland Oyj, 1.375%, 24/05/30       | 384,342        | 0.02            | EUR 690,000  | SATO Oyj, 2.250%, 07/04/23               | 715,357           | 0.04            |
| EUR 350,000  | CRH Finland Services OYJ, 0.875%, 05/11/23 | 358,337        | 0.02            | EUR 280,000  | SATO Oyj, 1.375%, 24/02/28               | 290,475           | 0.01            |
| EUR 760,000  | Elenia Finance OYI, 0.375%, 06/02/27       | 762,234        | 0.04            | EUR 500,000  | SBB Treasury Oyj, 1.125%, 26/11/29       | 498,010           | 0.03            |
| EUR 385,000  | Elisa Oyj, 0.250%, 15/09/27                | 385,077        | 0.02            | EUR 500,000  | Stora Enso Oyj, 2.500%, 07/06/27         | 561,225           | 0.03            |
| EUR 280,000  | Elisa OYJ, 0.875%, 17/03/24                | 286,961        | 0.01            | EUR 380,000  | Stora Enso OYJ, 2.500%, 21/03/28         | 429,567           | 0.02            |
| EUR 280,000  | Elisa OYJ, 1.125%, 26/02/26                | 293,390        | 0.01            | EUR 100,000  | Stora Enso OYJ, 0.625%, 02/12/30         | 99,565            | 0.01            |
| EUR 500,000  | Hemso Treasury Oyj, zero coupon, perpetual | 489,730        | 0.02            | EUR 400,000  | UPM-Kymmene Oyj, 0.500%, 22/03/31        | 393,440           | 0.02            |
| EUR 410,000  | Kojamo Oyj, 1.500%, 19/06/24               | 425,174        | 0.02            | <b>Total Finland</b>   |  | <b>21,641,248</b> | <b>1.09</b>     |
| EUR 380,000  | Kojamo Oyj, 1.625%, 07/03/25               | 397,453        | 0.02            | France   |  |                   |                 |
| EUR 460,000  | Kojamo Oyj, 1.875%, 27/05/27               | 492,412        | 0.03            | EUR 300,000  | Air Liquide Finance SA, 1.875%, 05/06/24 | 319,011           | 0.02            |
| EUR 335,000  | Kojamo Oyj, 0.875%, 28/05/29               | 335,824        | 0.02            | EUR 400,000  | Air Liquide Finance SA, 0.750%, 13/06/24 | 411,132           | 0.02            |
| EUR 410,000  | Metso OYJ, 1.125%, 13/06/24                | 422,767        | 0.02            | EUR 500,000  | Air Liquide Finance SA, 1.000%, 08/03/27 | 529,055           | 0.03            |
| EUR 1,240,000  | Nordea Bank Abp, 1.000%, 22/02/23          | 1,267,974      | 0.06            | EUR 700,000  | Air Liquide Finance SA, 1.250%, 13/06/28 | 761,278           | 0.04            |
| EUR 620,000  | Nordea Bank Abp, 0.375%, 28/05/26          | 633,783        | 0.03            | EUR 500,000  | Air Liquide Finance SA, 1.375%, 02/04/30 | 549,225           | 0.03            |
| EUR 1,415,000  | Nordea Bank Abp, 0.500%, 14/05/27          | 1,441,026      | 0.07            | EUR 500,000  | Air Liquide Finance SA, 0.625%, 20/06/30 | 517,370           | 0.03            |
| EUR 690,000  | Nordea Bank Abp, 1.125%, 27/09/27          | 734,215        | 0.04            | EUR 400,000  | Air Liquide Finance SA, 0.375%, 27/05/31 | 404,832           | 0.02            |
| EUR 200,000  | Nordea Bank Abp, 1.000%, 27/06/29          | 203,770        | 0.01            | EUR 200,000  | Air Liquide SA, 2.375%, 06/09/23         | 211,672           | 0.01            |
| EUR 350,000  | OP Corporate Bank plc, 0.375%, 11/10/22    | 353,440        | 0.02            | EUR 300,000  | Ald SA, 1.250%, 11/10/22                 | 305,910           | 0.01            |
| EUR 690,000  | OP Corporate Bank plc, 0.375%, 29/08/23    | 700,302        | 0.04            | EUR 500,000  | ALD SA, 0.875%, 18/07/22                 | 505,960           | 0.03            |
| EUR 280,000  | OP Corporate Bank plc, 0.375%, 19/06/24    | 283,545        | 0.01            | EUR 200,000  | ALD SA, 0.375%, 18/07/23                 | 202,018           | 0.01            |
| EUR 390,000  | OP Corporate Bank plc, 0.125%, 01/07/24    | 393,736        | 0.02            | EUR 300,000  | ALD SA, 0.375%, 19/10/23                 | 302,853           | 0.01            |
| EUR 410,000  | OP Corporate Bank plc, 1.000%, 22/05/25    | 427,991        | 0.02            | EUR 800,000  | ALD SA, zero coupon, 23/02/24            | 800,056           | 0.04            |
| EUR 830,000  | OP Corporate Bank plc, 0.500%, 12/08/25    | 849,970        | 0.04            | EUR 100,000  | Alstom SA, 0.250%, 14/10/26              | 100,454           | 0.00            |
| EUR 635,000  | OP Corporate Bank plc, 0.250%, 24/03/26    | 636,702        | 0.03            | EUR 500,000  | Alstom SA, zero coupon, 11/01/29         | 486,165           | 0.02            |
| EUR 1,485,000  | OP Corporate Bank plc, 0.100%, 16/11/27    | 1,479,000      | 0.07            | EUR 300,000  | Altarea SCA, 2.250%, 05/07/24            | 317,241           | 0.02            |
| EUR 675,000  | OP Corporate Bank plc, 0.375%, 16/06/28    | 671,470        | 0.03            | EUR 400,000  | Altarea SCA, 1.875%, 17/01/28            | 413,660           | 0.02            |
| EUR 100,000  | OP Corporate Bank plc, 0.625%, 12/11/29    | 100,497        | 0.01            | EUR 300,000  | Altarea SCA, 1.750%, 16/01/30            | 299,796           | 0.01            |
| EUR 1,100,000  | OP Corporate Bank plc, 1.625%, 09/06/30    | 1,138,445      | 0.06            | EUR 300,000  | Altareit SCA, 2.875%, 02/07/25           | 318,327           | 0.02            |
|  |  |                |                 | EUR 300,000  | Aprr SA, 1.500%, 25/01/30                | 332,583           | 0.02            |
|  |  |                |                 | EUR 300,000  | APRR SA, zero coupon, 20/01/23           | 301,740           | 0.01            |
|  |  |                |                 | EUR 700,000  | APRR SA, 1.500%, 15/01/24                | 727,748           | 0.04            |
|  |  |                |                 | EUR 400,000  | APRR SA, 1.875%, 15/01/25                | 427,652           | 0.02            |
|  |  |                |                 | EUR 500,000  | APRR SA, 1.125%, 09/01/26                | 527,040           | 0.03            |
|  |  |                |                 | EUR 300,000  | APRR SA, 1.250%, 06/01/27                | 320,628           | 0.02            |
|  |  |                |                 | EUR 300,000  | APRR SA, 1.250%, 14/01/27                | 319,554           | 0.02            |
|  |  |                |                 | EUR 300,000  | APRR SA, 1.250%, 18/01/28                | 322,347           | 0.02            |
|  |  |                |                 | EUR 400,000  | APRR SA, 0.125%, 18/01/29                | 398,944           | 0.02            |

## Schedule of Investments (continued)

as at 30 June 2021 (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 - 97.71% (continued)   |   |              |                 | Corporate Bonds - 97.71% (continued)   |   |              |                 |
| France (continued)   |   |              |                 | France (continued)   |   |              |                 |
| EUR 400,000  | APRR SA, 1.875%, 06/01/31                               | 460,492      | 0.02            | EUR 1,100,000  | Banque Federative du Credit Mutuel SA, 1.250%, 14/01/25 | 1,152,371    | 0.06            |
| EUR 400,000  | APRR SA, 1.625%, 13/01/32                               | 451,872      | 0.02            | EUR 1,200,000  | Banque Federative du Credit Mutuel SA, 0.750%, 17/07/25 | 1,237,296    | 0.06            |
| EUR 600,000  | APRR SA, 1.500%, 17/01/33                               | 672,024      | 0.03            | EUR 800,000  | Banque Federative du Credit Mutuel SA, 3.000%, 11/09/25 | 889,512      | 0.04            |
| EUR 600,000  | Arkema SA, 1.500%, 20/01/25                             | 633,636      | 0.03            | EUR 1,000,000  | Banque Federative du Credit Mutuel SA, 1.625%, 19/01/26 | 1,073,360    | 0.05            |
| EUR 300,000  | Arkema SA, 0.125%, 14/10/26                             | 302,121      | 0.01            | EUR 200,000  | Banque Federative du Credit Mutuel SA, 2.375%, 24/03/26 | 217,856      | 0.01            |
| EUR 700,000  | Arkema SA, 1.500%, 20/04/27                             | 755,265      | 0.04            | EUR 1,200,000  | Banque Federative du Credit Mutuel SA, 0.010%, 11/05/26 | 1,195,884    | 0.06            |
| EUR 700,000  | Arkema SA, 0.750%, 03/12/29                             | 727,321      | 0.04            | EUR 1,200,000  | Banque Federative du Credit Mutuel SA, 0.750%, 08/06/26 | 1,239,804    | 0.06            |
| EUR 600,000  | Atos SE, 1.750%, 07/05/25                               | 634,572      | 0.03            | EUR 600,000  | Banque Federative du Credit Mutuel SA, 1.875%, 04/11/26 | 642,180      | 0.03            |
| EUR 300,000  | Atos SE, 2.500%, 07/11/28                               | 341,175      | 0.02            | EUR 300,000  | Banque Federative du Credit Mutuel SA, 2.625%, 31/03/27 | 333,543      | 0.02            |
| EUR 500,000  | Auchan Holding SA, 2.375%, 12/12/22                     | 519,590      | 0.03            | EUR 1,000,000  | Banque Federative du Credit Mutuel SA, 1.250%, 26/05/27 | 1,063,680    | 0.05            |
| EUR 800,000  | Auchan Holding SA, 2.625%, 30/01/24                     | 850,856      | 0.04            | EUR 600,000  | Banque Federative du Credit Mutuel SA, 0.100%, 08/10/27 | 597,078      | 0.03            |
| EUR 1,000,000  | Auchan Holding SA, 2.875%, 29/01/26                     | 1,113,470    | 0.06            | EUR 400,000  | Banque Federative du Credit Mutuel SA, 1.625%, 15/11/27 | 422,728      | 0.02            |
| EUR 1,000,000  | Auchan Holding SA, 3.250%, 23/07/27                     | 1,160,250    | 0.06            | EUR 400,000  | Banque Federative du Credit Mutuel SA, 2.500%, 25/05/28 | 446,924      | 0.02            |
| EUR 1,200,000  | Autoroutes du Sud de la France SA, 5.625%, 04/07/22     | 1,272,240    | 0.06            | EUR 700,000  | Banque Federative du Credit Mutuel SA, 1.375%, 16/07/28 | 756,091      | 0.04            |
| EUR 600,000  | Autoroutes du Sud de la France SA, 2.875%, 18/01/23     | 629,766      | 0.03            | EUR 1,000,000  | Banque Federative du Credit Mutuel SA, 0.250%, 19/07/28 | 979,920      | 0.05            |
| EUR 500,000  | Autoroutes du Sud de la France SA, 2.950%, 17/01/24     | 536,335      | 0.03            | EUR 1,800,000  | Banque Federative du Credit Mutuel SA, 0.625%, 03/11/28 | 1,795,267    | 0.09            |
| EUR 300,000  | Autoroutes du Sud de la France SA, 1.125%, 20/04/26     | 317,289      | 0.02            | EUR 1,000,000  | Banque Federative du Credit Mutuel SA, 1.750%, 15/03/29 | 1,088,160    | 0.05            |
| EUR 300,000  | Autoroutes du Sud de la France SA, 1.000%, 13/05/26     | 314,835      | 0.02            | EUR 800,000  | Banque Federative du Credit Mutuel SA, 1.875%, 18/06/29 | 860,848      | 0.04            |
| EUR 800,000  | Autoroutes du Sud de la France SA, 1.250%, 18/01/27     | 853,744      | 0.04            | EUR 1,000,000  | Banque Federative du Credit Mutuel SA, 0.750%, 17/01/30 | 1,007,680    | 0.05            |
| EUR 500,000  | Autoroutes du Sud de la France SA, 1.375%, 27/06/28     | 542,075      | 0.03            | EUR 800,000  | Banque Federative du Credit Mutuel SA, 1.250%, 03/06/30 | 838,320      | 0.04            |
| EUR 800,000  | Autoroutes du Sud de la France SA, 1.375%, 22/01/30     | 877,352      | 0.04            | EUR 300,000  | BNP Paribas Cardif SA, 1.000%, 29/11/24                 | 307,488      | 0.02            |
| EUR 800,000  | Autoroutes du Sud de la France SA, 1.375%, 21/02/31     | 874,888      | 0.04            | EUR 700,000  | BNP Paribas Cardif SA, 4.032%, perpetual                | 791,070      | 0.04            |
| EUR 800,000  | AXA SA, 1.375%, 07/10/41                                | 799,208      | 0.04            | EUR 730,000  | BNP Paribas SA, 2.875%, 24/10/22                        | 761,959      | 0.04            |
| EUR 790,000  | AXA SA, 5.125%, 04/07/43                                | 868,960      | 0.04            | EUR 970,000  | BNP Paribas SA, 0.750%, 11/11/22                        | 985,724      | 0.05            |
| EUR 1,110,000  | AXA SA, 3.375%, 06/07/47                                | 1,270,883    | 0.06            | EUR 970,000  | BNP Paribas SA, 1.125%, 15/01/23                        | 992,242      | 0.05            |
| EUR 1,660,000  | AXA SA, 3.250%, 28/05/49                                | 1,900,418    | 0.10            | EUR 1,040,000  | BNP Paribas SA, 4.500%, 21/03/23                        | 1,127,506    | 0.06            |
| EUR 670,000  | AXA SA, 3.941%, 29/11/49                                | 742,360      | 0.04            | EUR 1,310,000  | BNP Paribas SA, 2.875%, 26/09/23                        | 1,403,573    | 0.07            |
| EUR 500,000  | AXA SA, 3.941%, 29/11/49                                | 554,000      | 0.03            | EUR 830,000  | BNP Paribas SA, 1.125%, 10/10/23                        | 855,074      | 0.04            |
| EUR 1,000,000  | AXA SA, 3.875%, perpetual                               | 1,128,110    | 0.06            |  |   |              |                 |
| EUR 1,000,000  | Banque Federative du Credit Mutuel SA, 3.250%, 23/08/22 | 1,042,740    | 0.05            |  |   |              |                 |
| EUR 800,000  | Banque Federative du Credit Mutuel SA, 0.500%, 16/11/22 | 810,400      | 0.04            |  |   |              |                 |
| EUR 1,100,000  | Banque Federative du Credit Mutuel SA, 0.750%, 15/06/23 | 1,123,485    | 0.06            |  |   |              |                 |
| EUR 1,000,000  | Banque Federative du Credit Mutuel SA, 3.000%, 28/11/23 | 1,079,220    | 0.05            |  |   |              |                 |
| EUR 1,200,000  | Banque Federative du Credit Mutuel SA, 0.125%, 05/02/24 | 1,210,236    | 0.06            |  |   |              |                 |
| EUR 1,300,000  | Banque Federative du Credit Mutuel SA, 2.625%, 18/03/24 | 1,399,892    | 0.07            |  |   |              |                 |
| EUR 620,000  | Banque Federative du Credit Mutuel SA, 3.000%, 21/05/24 | 673,153      | 0.03            |  |   |              |                 |

## Schedule of Investments *(continued)* as at 30 June 2021 (Expressed in Euro)

| Nominal Value   | Description                      | Market Value | % of Net Assets | Nominal Value   | Description   | Market Value | % of Net Assets |
|---|----------------------------------|--------------|-----------------|---|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |                                  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |   |              |                 |
| Corporate Bonds - 97.71% <i>(continued)</i>   |                                  |              |                 | Corporate Bonds - 97.71% <i>(continued)</i>   |   |              |                 |
| France <i>(continued)</i>   |                                  |              |                 | France <i>(continued)</i>   |   |              |                 |
| EUR 690,000   | BNP Paribas SA, 1.125%, 22/11/23 | 711,700      | 0.04            | EUR 200,000   | BPCE SA, 1.125%, 14/12/22   | 204,502      | 0.01            |
| EUR 480,000   | BNP Paribas SA, 1.000%, 17/04/24 | 494,962      | 0.02            | EUR 1,000,000   | BPCE SA, 1.125%, 18/01/23   | 1,020,900    | 0.05            |
| EUR 790,000   | BNP Paribas SA, 2.375%, 20/05/24 | 849,052      | 0.04            | EUR 600,000   | BPCE SA, 4.250%, 06/02/23   | 644,442      | 0.03            |
| EUR 350,000   | BNP Paribas SA, 1.000%, 27/06/24 | 360,815      | 0.02            | EUR 600,000   | BPCE SA, 4.625%, 18/07/23   | 657,534      | 0.03            |
| EUR 700,000   | BNP Paribas SA, 1.125%, 28/08/24 | 725,823      | 0.04            | EUR 900,000   | BPCE SA, 0.625%, 26/09/23   | 918,837      | 0.05            |
| EUR 1,345,000   | BNP Paribas SA, 2.375%, 17/02/25 | 1,448,269    | 0.07            | EUR 600,000   | BPCE SA, 0.375%, 05/10/23   | 609,180      | 0.03            |
| EUR 690,000   | BNP Paribas SA, 1.250%, 19/03/25 | 720,291      | 0.04            | EUR 700,000   | BPCE SA, 2.875%, 16/01/24   | 756,476      | 0.04            |
| EUR 1,100,000   | BNP Paribas SA, 0.500%, 15/07/25 | 1,114,465    | 0.06            | EUR 800,000   | BPCE SA, 0.875%, 31/01/24   | 819,904      | 0.04            |
| EUR 1,110,000   | BNP Paribas SA, 1.500%, 17/11/25 | 1,175,512    | 0.06            | EUR 1,000,000   | BPCE SA, 1.000%, 15/07/24   | 1,035,980    | 0.05            |
| EUR 180,000   | BNP Paribas SA, 2.750%, 27/01/26 | 199,028      | 0.01            | EUR 800,000   | BPCE SA, 3.000%, 19/07/24   | 878,224      | 0.04            |
| EUR 830,000   | BNP Paribas SA, 1.625%, 23/02/26 | 894,267      | 0.04            | EUR 1,000,000   | BPCE SA, 0.625%, 26/09/24   | 1,019,550    | 0.05            |
| EUR 1,010,000   | BNP Paribas SA, 1.125%, 11/06/26 | 1,052,662    | 0.05            | EUR 800,000   | BPCE SA, 1.000%, 01/04/25   | 827,128      | 0.04            |
| EUR 700,000   | BNP Paribas SA, 0.125%, 04/09/26 | 694,981      | 0.03            | EUR 1,900,000   | BPCE SA, 0.625%, 28/04/25   | 1,942,380    | 0.10            |
| EUR 350,000   | BNP Paribas SA, 2.875%, 01/10/26 | 392,126      | 0.02            | EUR 2,500,000   | BPCE SA, 0.250%, 15/01/26   | 2,477,483    | 0.13            |
| EUR 760,000   | BNP Paribas SA, 2.250%, 11/01/27 | 829,259      | 0.04            | EUR 1,000,000   | BPCE SA, 1.375%, 23/03/26   | 1,053,250    | 0.05            |
| EUR 1,800,000   | BNP Paribas SA, 2.125%, 23/01/27 | 1,942,812    | 0.10            | EUR 300,000   | BPCE SA, 2.875%, 22/04/26   | 335,217      | 0.02            |
| EUR 2,000,000   | BNP Paribas SA, 0.250%, 13/04/27 | 1,986,960    | 0.10            | EUR 700,000   | BPCE SA, 0.010%, 14/01/27   | 693,854      | 0.03            |
| EUR 400,000   | BNP Paribas SA, 0.375%, 14/10/27 | 400,460      | 0.02            | EUR 500,000   | BPCE SA, 0.500%, 24/02/27   | 503,615      | 0.02            |
| EUR 480,000   | BNP Paribas SA, 2.625%, 14/10/27 | 495,758      | 0.02            | EUR 700,000   | BPCE SA, 0.500%, 15/09/27   | 702,772      | 0.03            |
| EUR 1,700,000   | BNP Paribas SA, 0.500%, 19/02/28 | 1,685,148    | 0.08            | EUR 600,000   | BPCE SA, 2.750%, 30/11/27   | 622,884      | 0.03            |
| EUR 970,000   | BNP Paribas SA, 1.500%, 23/05/28 | 1,040,810    | 0.05            | EUR 400,000   | BPCE SA, 1.625%, 31/01/28   | 429,768      | 0.02            |
| EUR 830,000   | BNP Paribas SA, 1.500%, 25/05/28 | 907,539      | 0.05            | EUR 500,000   | BPCE SA, 1.000%, 05/10/28   | 527,340      | 0.03            |
| EUR 2,700,000   | BNP Paribas SA, 1.125%, 17/04/29 | 2,749,032    | 0.14            | EUR 800,000   | BPCE SA, 0.750%, 03/03/31   | 798,112      | 0.04            |
| EUR 700,000   | BNP Paribas SA, 1.375%, 28/05/29 | 742,224      | 0.04            | EUR 300,000   | Caisse Federale du Credit Mutuel Nord Europe SCOFAV, 2.125%, 12/09/26         | 322,617      | 0.02            |
| EUR 300,000   | BNP Paribas SA, 2.375%, 20/11/30 | 322,347      | 0.02            | EUR 600,000   | Caisse Nationale de Reassurance Mutuelle Agricole Groupama, 6.000%, 23/01/27  | 754,644      | 0.04            |
| EUR 800,000   | BNP Paribas SA, 1.625%, 02/07/31 | 834,888      | 0.04            | EUR 200,000   | Caisse Nationale de Reassurance Mutuelle Agricole Groupama, 3.375%, 24/09/28  | 226,850      | 0.01            |
| EUR 1,100,000   | BNP Paribas SA, 0.625%, 03/12/32 | 1,066,846    | 0.05            | EUR 500,000   | Caisse Nationale de Reassurance Mutuelle Agricole Groupama, 2.125%, 16/09/29  | 524,860      | 0.03            |
| EUR 400,000   | Bouygues SA, 3.625%, 16/01/23    | 425,096      | 0.02            | EUR 800,000   | Caisse Nationale de Reassurance Mutuelle Agricole Groupama, 6.375%, perpetual | 922,800      | 0.05            |
| EUR 300,000   | Bouygues SA, 1.375%, 07/06/27    | 324,468      | 0.02            | EUR 700,000   | Capgemini SE, 2.500%, 01/07/23  | 733,432      | 0.04            |
| EUR 1,000,000   | Bouygues SA, 1.125%, 24/07/28    | 1,066,900    | 0.05            | EUR 500,000   | Capgemini SE, 1.000%, 18/10/24  | 517,000      | 0.03            |
|   |                                  |              |                 | EUR 300,000   | Capgemini SE, 0.625%, 23/06/25  | 307,413      | 0.02            |
|   |                                  |              |                 | EUR 700,000   | Capgemini SE, 1.625%, 15/04/26  | 750,610      | 0.04            |
|   |                                  |              |                 | EUR 300,000   | Capgemini SE, 1.750%, 18/04/28  | 329,628      | 0.02            |
|   |                                  |              |                 | EUR 1,200,000   | Capgemini SE, 2.000%, 15/04/29  | 1,349,436    | 0.07            |
|   |                                  |              |                 | EUR 400,000   | Capgemini SE, 1.125%, 23/06/30  | 421,648      | 0.02            |
|   |                                  |              |                 | EUR 1,500,000   | Capgemini SE, 2.375%, 15/04/32  | 1,765,335    | 0.09            |
|   |                                  |              |                 | EUR 1,100,000   | Carmila SA, 1.625%, 30/05/27  | 1,104,768    | 0.05            |
|   |                                  |              |                 | EUR 300,000   | Carmila SA, 2.125%, 07/03/28  | 316,134      | 0.02            |
|   |                                  |              |                 | EUR 400,000   | Carrefour Banque SA, 0.107%, 14/06/25   | 400,908      | 0.02            |
|   |                                  |              |                 | EUR 760,000   | Carrefour SA, 1.750%, 15/07/22  | 772,555      | 0.04            |
|   |                                  |              |                 | EUR 500,000   | Carrefour SA, 0.875%, 12/06/23  | 509,250      | 0.03            |
|   |                                  |              |                 | EUR 620,000   | Carrefour SA, 0.750%, 26/04/24  | 634,378      | 0.03            |
|   |                                  |              |                 | EUR 550,000   | Carrefour SA, 1.250%, 03/06/25  | 576,279      | 0.03            |



## Schedule of Investments (continued)

as at 30 June 2021 (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 - 97.71% (continued)   |   |              |                 | Corporate Bonds - 97.71% (continued)   |  |              |                 |
| France (continued)   |   |              |                 | France (continued)   |  |              |                 |
| EUR 100,000  | Carrefour SA, 1.750%, 04/05/26                                      | 108,017      | 0.01            | EUR 300,000  | Covivio Hotels SACA, 1.875%, 24/09/25            | 313,188      | 0.02            |
| EUR 400,000  | Carrefour SA, 1.000%, 17/05/27                                      | 418,712      | 0.02            | EUR 900,000  | Credit Agricole Assurances SA, 2.000%, 17/07/30  | 942,570      | 0.05            |
| EUR 700,000  | Carrefour SA, 2.625%, 15/12/27                                      | 803,831      | 0.04            | EUR 900,000  | Credit Agricole Assurances SA, 2.625%, 29/01/48  | 962,730      | 0.05            |
| EUR 600,000  | Cie de Saint-Gobain, 0.625%, 15/03/24                               | 613,146      | 0.03            | EUR 800,000  | Credit Agricole Assurances SA, 4.750%, 27/09/48  | 976,944      | 0.05            |
| EUR 600,000  | Cie de Saint-Gobain, 1.000%, 17/03/25                               | 625,014      | 0.03            | EUR 500,000  | Credit Agricole Assurances SA, 4.500%, perpetual | 570,065      | 0.03            |
| EUR 1,100,000  | Cie de Saint-Gobain, 1.125%, 23/03/26                               | 1,158,839    | 0.06            | EUR 700,000  | Credit Agricole Assurances SA, 4.250%, perpetual | 777,798      | 0.04            |
| EUR 100,000  | Cie de Saint-Gobain, 1.375%, 14/06/27                               | 107,546      | 0.00            | EUR 700,000  | Credit Agricole SA, 0.750%, 05/12/23             | 718,081      | 0.04            |
| EUR 700,000  | Cie de Saint-Gobain, 2.375%, 04/10/27                               | 794,164      | 0.04            | EUR 1,100,000  | Credit Agricole SA, 2.375%, 20/05/24             | 1,183,501    | 0.06            |
| EUR 1,100,000  | Cie de Saint-Gobain, 1.875%, 21/09/28                               | 1,226,588    | 0.06            | EUR 600,000  | Credit Agricole SA, 0.500%, 24/06/24             | 609,516      | 0.03            |
| EUR 1,300,000  | Cie de Saint-Gobain, 1.875%, 15/03/31                               | 1,476,618    | 0.07            | EUR 800,000  | Credit Agricole SA, 1.375%, 13/03/25             | 837,760      | 0.04            |
| EUR 600,000  | Cie Financiere et Industrielle des Autoroutes SA, 0.375%, 07/02/25  | 611,532      | 0.03            | EUR 700,000  | Credit Agricole SA, 0.375%, 21/10/25             | 708,323      | 0.04            |
| EUR 600,000  | Cie Financiere et Industrielle des Autoroutes SA, 1.125%, 13/10/27  | 639,312      | 0.03            | EUR 300,000  | Credit Agricole SA, 3.125%, 05/02/26             | 344,028      | 0.02            |
| EUR 300,000  | Cie Financiere et Industrielle des Autoroutes SA, 0.750%, 09/09/28  | 314,244      | 0.02            | EUR 2,200,000  | Credit Agricole SA, 1.250%, 14/04/26             | 2,331,318    | 0.12            |
| EUR 800,000  | Cie Financiere et Industrielle des Autoroutes SA, 1.000%, 19/05/31  | 843,136      | 0.04            | EUR 2,200,000  | Credit Agricole SA, 1.000%, 22/04/26             | 2,270,026    | 0.11            |
| EUR 600,000  | Cie Generale des Etablissements Michelin SCA, 0.875%, 03/09/25      | 623,958      | 0.03            | EUR 1,000,000  | Credit Agricole SA, 1.875%, 20/12/26             | 1,085,350    | 0.05            |
| EUR 600,000  | Cie Generale des Etablissements Michelin SCA, zero coupon, 02/11/28 | 590,682      | 0.03            | EUR 1,520,000  | Credit Agricole SA, 2.625%, 17/03/27             | 1,687,200    | 0.08            |
| EUR 700,000  | Cie Generale des Etablissements Michelin SCA, 1.750%, 03/09/30      | 792,827      | 0.04            | EUR 1,200,000  | Credit Agricole SA, 1.375%, 03/05/27             | 1,286,100    | 0.06            |
| EUR 600,000  | Cie Generale des Etablissements Michelin SCA, 0.250%, 02/11/32      | 584,316      | 0.03            | EUR 800,000  | Credit Agricole SA, 0.125%, 09/12/27             | 785,624      | 0.04            |
| EUR 300,000  | Cie Generale des Etablissements Michelin SCA, 2.500%, 03/09/38      | 383,844      | 0.02            | EUR 1,100,000  | Credit Agricole SA, 0.375%, 20/04/28             | 1,088,659    | 0.05            |
| EUR 300,000  | Cie Generale des Etablissements Michelin SCA, 0.625%, 02/11/40      | 285,882      | 0.01            | EUR 1,200,000  | Credit Agricole SA, 1.750%, 05/03/29             | 1,304,256    | 0.07            |
| EUR 800,000  | CNP Assurances, 1.875%, 20/10/22                                    | 819,960      | 0.04            | EUR 1,100,000  | Credit Agricole SA, 2.000%, 25/03/29             | 1,186,471    | 0.06            |
| EUR 700,000  | CNP Assurances, 0.375%, 08/03/28                                    | 685,335      | 0.03            | EUR 1,500,000  | Credit Agricole SA, 1.000%, 03/07/29             | 1,581,390    | 0.08            |
| EUR 200,000  | CNP Assurances, 2.750%, 05/02/29                                    | 227,002      | 0.01            | EUR 700,000  | Credit Agricole SA, 1.625%, 05/06/30             | 727,272      | 0.04            |
| EUR 300,000  | CNP Assurances, 4.250%, 05/06/45                                    | 341,763      | 0.02            | EUR 900,000  | Credit Agricole SA, 0.875%, 14/01/32             | 913,221      | 0.05            |
| EUR 600,000  | CNP Assurances, 4.500%, 10/06/47                                    | 719,556      | 0.04            | EUR 500,000  | Credit Logement SA, 1.350%, 28/11/29             | 515,260      | 0.03            |
| EUR 700,000  | CNP Assurances, 2.000%, 27/07/50                                    | 726,411      | 0.04            | EUR 300,000  | Credit Mutuel Arkea SA, 1.000%, 26/01/23         | 306,279      | 0.02            |
| EUR 400,000  | CNP Assurances, 4.000%, perpetual                                   | 443,680      | 0.02            | EUR 600,000  | Credit Mutuel Arkea SA, 1.250%, 31/05/24         | 621,114      | 0.03            |
| EUR 200,000  | Coface SA, 4.125%, 27/03/24   | 220,564      | 0.01            | EUR 300,000  | Credit Mutuel Arkea SA, 1.375%, 17/01/25         | 315,549      | 0.02            |
| EUR 300,000  | Covivio, 1.875%, 20/05/26   | 326,346      | 0.02            |  |  |              |                 |
| EUR 500,000  | Covivio, 1.500%, 21/06/27   | 534,635      | 0.03            |  |  |              |                 |
| EUR 800,000  | Covivio, 1.125%, 17/09/31   | 829,096      | 0.04            |  |  |              |                 |

## Schedule of Investments (continued) as at 30 June 2021 (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 - 97.71% (continued)   |   |              |                 | Corporate Bonds - 97.71% (continued)   |   |              |                 |
| France (continued)   |   |              |                 | France (continued)   |   |              |                 |
| EUR 600,000  | Credit Mutuel Arkea SA, 0.010%, 28/01/26    | 598,962      | 0.03            | EUR 700,000  | Engie SA, 2.125%, 30/03/32                                    | 810,019      | 0.04            |
| EUR 800,000  | Credit Mutuel Arkea SA, 1.625%, 15/04/26    | 850,032      | 0.04            | EUR 500,000  | Engie SA, 1.875%, 19/09/33                                    | 566,110      | 0.03            |
| EUR 100,000  | Credit Mutuel Arkea SA, 3.250%, 01/06/26    | 113,893      | 0.01            | EUR 300,000  | Engie SA, 1.500%, 13/03/35                                    | 326,523      | 0.02            |
| EUR 2,000,000  | Credit Mutuel Arkea SA, 0.875%, 07/05/27    | 2,062,954    | 0.10            | EUR 600,000  | Engie SA, 2.000%, 28/09/37                                    | 691,470      | 0.03            |
| EUR 300,000  | Credit Mutuel Arkea SA, 0.375%, 03/10/28    | 300,795      | 0.01            | EUR 600,000  | Engie SA, 1.375%, 21/06/39                                    | 638,874      | 0.03            |
| EUR 400,000  | Credit Mutuel Arkea SA, 3.500%, 09/02/29    | 477,716      | 0.02            | EUR 100,000  | Engie SA, 1.250%, 24/10/41                                    | 103,278      | 0.00            |
| EUR 400,000  | Credit Mutuel Arkea SA, 1.875%, 25/10/29    | 417,680      | 0.02            | EUR 410,000  | Engie SA, 5.950%, 16/03/11                                    | 796,831      | 0.04            |
| EUR 700,000  | Credit Mutuel Arkea SA, 3.375%, 11/03/31    | 843,829      | 0.04            | EUR 500,000  | Engie SA, 3.875%, perpetual                                   | 549,890      | 0.03            |
| EUR 700,000  | Danone SA, 0.424%, 03/11/22                 | 706,307      | 0.04            | EUR 600,000  | Engie SA, 1.375%, perpetual                                   | 610,638      | 0.03            |
| EUR 300,000  | Danone SA, 2.600%, 28/06/23                 | 317,904      | 0.02            | EUR 1,600,000  | Engie SA, 1.500%, perpetual                                   | 1,604,464    | 0.08            |
| EUR 600,000  | Danone SA, 1.250%, 30/05/24                 | 625,332      | 0.03            | EUR 800,000  | Engie SA, 3.250%, perpetual                                   | 866,768      | 0.04            |
| EUR 800,000  | Danone SA, 0.709%, 03/11/24                 | 823,704      | 0.04            | EUR 700,000  | Essilorluxottica, 0.750%, 27/11/31                            | 724,591      | 0.04            |
| EUR 500,000  | Danone SA, 1.125%, 14/01/25                 | 521,360      | 0.03            | EUR 700,000  | EssilorLuxottica SA, zero coupon, 27/05/23                    | 704,221      | 0.04            |
| EUR 200,000  | Danone SA, 1.000%, 26/03/25                 | 207,834      | 0.01            | EUR 700,000  | EssilorLuxottica SA, 0.250%, 05/01/24                         | 709,429      | 0.04            |
| EUR 1,000,000  | Danone SA, zero coupon, 01/12/25            | 1,004,410    | 0.05            | EUR 300,000  | EssilorLuxottica SA, 2.375%, 09/04/24                         | 320,430      | 0.02            |
| EUR 500,000  | Danone SA, 0.571%, 17/03/27                 | 514,670      | 0.03            | EUR 1,100,000  | EssilorLuxottica SA, 0.125%, 27/05/25                         | 1,112,353    | 0.06            |
| EUR 1,200,000  | Danone SA, 1.208%, 03/11/28                 | 1,293,588    | 0.06            | EUR 1,000,000  | EssilorLuxottica SA, 0.375%, 05/01/26                         | 1,022,450    | 0.05            |
| EUR 300,000  | Danone SA, 0.395%, 10/06/29                 | 304,431      | 0.01            | EUR 700,000  | EssilorLuxottica SA, 0.375%, 27/11/27                         | 713,860      | 0.04            |
| EUR 1,700,000  | Danone SA, 1.750%, perpetual                | 1,742,347    | 0.09            | EUR 1,000,000  | EssilorLuxottica SA, 0.500%, 05/06/28                         | 1,027,300    | 0.05            |
| EUR 600,000  | Dassault Systemes SE, zero coupon, 16/09/24 | 603,342      | 0.03            | EUR 200,000  | Eutelsat SA, 3.125%, 10/10/22                                 | 208,044      | 0.01            |
| EUR 700,000  | Dassault Systemes SE, 0.125%, 16/09/26      | 704,879      | 0.04            | EUR 700,000  | Eutelsat SA, 2.000%, 02/10/25                                 | 749,294      | 0.04            |
| EUR 1,000,000  | Dassault Systemes SE, 0.375%, 16/09/29      | 1,011,260    | 0.05            | EUR 500,000  | Eutelsat SA, 2.250%, 13/07/27                                 | 547,580      | 0.03            |
| EUR 300,000  | Edenred, 1.375%, 10/03/25                   | 314,562      | 0.02            | EUR 300,000  | Eutelsat SA, 1.500%, 13/10/28                                 | 313,290      | 0.02            |
| EUR 100,000  | Edenred, 1.875%, 06/03/26                   | 108,330      | 0.01            | EUR 690,000  | Firmenich Productions Participations SAS, 1.375%, 30/10/26    | 736,085      | 0.04            |
| EUR 700,000  | Edenred, 1.875%, 30/03/27                   | 766,388      | 0.04            | EUR 690,000  | Firmenich Productions Participations SAS, 1.750%, 30/04/30    | 760,345      | 0.04            |
| EUR 800,000  | Edenred, 1.375%, 18/06/29                   | 855,120      | 0.04            | EUR 300,000  | Gecina SA, 1.500%, 20/01/25                                   | 317,337      | 0.02            |
| EUR 662,000  | Engie Alliance GIE, 5.750%, 24/06/23        | 737,276      | 0.04            | EUR 300,000  | Gecina SA, 1.375%, 30/06/27                                   | 323,811      | 0.02            |
| EUR 590,000  | Engie SA, 3.500%, 18/10/22                  | 619,659      | 0.03            | EUR 600,000  | Gecina SA, 1.375%, 26/01/28                                   | 647,658      | 0.03            |
| EUR 550,000  | Engie SA, 3.000%, 01/02/23                  | 579,304      | 0.03            | EUR 300,000  | Gecina SA, 1.000%, 30/01/29                                   | 317,322      | 0.02            |
| EUR 400,000  | Engie SA, 0.375%, 28/02/23                  | 403,832      | 0.02            | EUR 300,000  | Gecina SA, 1.625%, 14/03/30                                   | 332,409      | 0.02            |
| EUR 500,000  | Engie SA, 0.875%, 27/03/24                  | 513,830      | 0.03            | EUR 400,000  | Gecina SA, 2.000%, 30/06/32                                   | 461,680      | 0.02            |
| EUR 1,500,000  | Engie SA, 1.375%, 27/03/25                  | 1,577,325    | 0.08            | EUR 400,000  | Gecina SA, 1.625%, 29/05/34                                   | 443,772      | 0.02            |
| EUR 300,000  | Engie SA, 0.875%, 19/09/25                  | 311,142      | 0.02            | EUR 700,000  | Gecina SA, 0.875%, 30/06/36                                   | 700,756      | 0.03            |
| EUR 600,000  | Engie SA, 1.000%, 13/03/26                  | 627,102      | 0.03            | EUR 300,000  | Holding d'Infrastructures de Transport SASU, 0.625%, 27/03/23 | 303,210      | 0.01            |
| EUR 1,000,000  | Engie SA, 2.375%, 19/05/26                  | 1,116,400    | 0.06            | EUR 600,000  | Holding d'Infrastructures de Transport SASU, 2.250%, 24/03/25 | 646,290      | 0.03            |
| EUR 300,000  | Engie SA, zero coupon, 04/03/27             | 298,161      | 0.01            | EUR 500,000  | Holding d'Infrastructures de Transport SASU, 2.500%, 04/05/27 | 557,365      | 0.03            |
| EUR 600,000  | Engie SA, 0.375%, 11/06/27                  | 608,358      | 0.03            | EUR 400,000  | Holding d'Infrastructures de Transport SASU, 1.625%, 27/11/27 | 425,784      | 0.02            |
| EUR 700,000  | Engie SA, 1.500%, 27/03/28                  | 759,906      | 0.04            |  |   |              |                 |
| EUR 400,000  | Engie SA, 1.750%, 27/03/28                  | 439,784      | 0.02            |  |   |              |                 |
| EUR 600,000  | Engie SA, 1.375%, 22/06/28                  | 645,522      | 0.03            |  |   |              |                 |
| EUR 600,000  | Engie SA, 1.375%, 28/02/29                  | 647,808      | 0.03            |  |   |              |                 |
| EUR 100,000  | Engie SA, 0.500%, 24/10/30                  | 100,515      | 0.00            |  |   |              |                 |

## Schedule of Investments *(continued)* as at 30 June 2021 (Expressed in Euro)

| Nominal Value   | Description  | Market Value | % of Net Assets | Nominal Value   | Description   | Market Value | % of Net Assets |
|---|--|--------------|-----------------|---|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |   |              |                 |
| Corporate Bonds - 97.71% <i>(continued)</i>   |  |              |                 | Corporate Bonds - 97.71% <i>(continued)</i>   |   |              |                 |
| France <i>(continued)</i>   |  |              |                 | France <i>(continued)</i>   |   |              |                 |
| EUR 300,000   | Holding d'Infrastructures de Transport SASU, 1.625%, 18/09/29  | 316,218      | 0.02            | EUR 300,000   | Legrand SA, 0.500%, 09/10/23  | 304,650      | 0.01            |
| EUR 500,000   | Holdings d'Infrastructures de Transport SASU, 0.625%, 14/09/28 | 495,670      | 0.02            | EUR 300,000   | Legrand SA, 0.750%, 06/07/24  | 307,977      | 0.02            |
| EUR 1,100,000   | HSBC France SA, 0.600%, 20/03/23                               | 1,118,359    | 0.06            | EUR 1,100,000   | Legrand SA, 1.000%, 06/03/26  | 1,151,271    | 0.06            |
| EUR 800,000   | HSBC France SA, 0.250%, 17/05/24                               | 810,624      | 0.04            | EUR 200,000   | Legrand SA, 1.875%, 16/12/27  | 222,080      | 0.01            |
| EUR 1,000,000   | HSBC France SA, 0.100%, 03/09/27                               | 994,370      | 0.05            | EUR 300,000   | Legrand SA, 0.625%, 24/06/28  | 310,167      | 0.02            |
| EUR 500,000   | HSBC France SA, 1.375%, 04/09/28                               | 540,655      | 0.03            | EUR 400,000   | Legrand SA, 0.750%, 20/05/30  | 416,680      | 0.02            |
| EUR 400,000   | Icade Sante SAS, 1.125%, 17/11/25                              | 418,612      | 0.02            | EUR 300,000   | Legrand SA, 1.875%, 06/07/32  | 348,162      | 0.02            |
| EUR 500,000   | Icade Sante SAS, 1.750%, 10/06/26                              | 539,550      | 0.03            | EUR 900,000   | LVMH Moet Hennessy Louis Vuitton SE, 0.125%, 28/02/23   | 906,111      | 0.05            |
| EUR 500,000   | Icade Sante SAS, 1.500%, 13/09/27                              | 537,865      | 0.03            | EUR 945,000   | LVMH Moet Hennessy Louis Vuitton SE, 0.750%, 26/05/24   | 971,082      | 0.05            |
| EUR 400,000   | Icade Sante SAS, 1.625%, 28/02/28                              | 429,536      | 0.02            | EUR 1,700,000   | LVMH Moet Hennessy Louis Vuitton SE, 0.750%, 07/04/25   | 1,758,412    | 0.09            |
| EUR 400,000   | Icade Sante SAS, 1.375%, 17/09/30                              | 420,044      | 0.02            | EUR 700,000   | LVMH Moet Hennessy Louis Vuitton SE, zero coupon, 11/02/26  | 705,159      | 0.04            |
| EUR 600,000   | Icade Sante SAS, 0.625%, 18/01/31                              | 584,940      | 0.03            | EUR 1,700,000   | LVMH Moet Hennessy Louis Vuitton SE, 0.125%, 11/02/28   | 1,715,640    | 0.09            |
| EUR 300,000   | Imerys SA, 2.000%, 10/12/24                                    | 318,753      | 0.02            | EUR 1,600,000   | LVMH Moet Hennessy Louis Vuitton SE, 0.375%, 11/02/31   | 1,622,320    | 0.08            |
| EUR 500,000   | Imerys SA, 1.500%, 15/01/27                                    | 528,265      | 0.03            | EUR 100,000   | Mercialys SA, 1.800%, 27/02/26  | 104,928      | 0.00            |
| EUR 200,000   | Imerys SA, 1.875%, 31/03/28                                    | 216,138      | 0.01            | EUR 600,000   | Mercialys SA, 4.625%, 07/07/27  | 711,672      | 0.04            |
| EUR 300,000   | Imerys SA, 1.000%, 15/07/31                                    | 298,146      | 0.01            | EUR 400,000   | Mutuelle Assurance Des Commerçants et Industriels de France et Des Cadres et Sal, 0.625%, perpetual | 398,168      | 0.02            |
| EUR 500,000   | Indigo Group SAS, 2.125%, 16/04/25                             | 532,815      | 0.03            | EUR 400,000   | Orange SA, 3.375%, 16/09/22   | 418,376      | 0.02            |
| EUR 700,000   | Indigo Group SAS, 1.625%, 19/04/28                             | 730,205      | 0.04            | EUR 300,000   | Orange SA, 2.500%, 01/03/23   | 314,373      | 0.02            |
| EUR 1,200,000   | In'li SA, 1.125%, 02/07/29                                     | 1,258,884    | 0.06            | EUR 600,000   | Orange SA, 0.750%, 11/09/23   | 612,570      | 0.03            |
| EUR 600,000   | JCDecaux SA, 1.000%, 01/06/23                                  | 611,400      | 0.03            | EUR 700,000   | Orange SA, 3.125%, 09/01/24   | 759,899      | 0.04            |
| EUR 500,000   | JCDecaux SA, 2.000%, 24/10/24                                  | 529,390      | 0.03            | EUR 1,700,000   | Orange SA, 1.125%, 15/07/24   | 1,763,325    | 0.09            |
| EUR 500,000   | JCDecaux SA, 2.625%, 24/04/28                                  | 556,995      | 0.03            | EUR 600,000   | Orange SA, 1.000%, 12/05/25   | 624,348      | 0.03            |
| EUR 1,500,000   | Kering SA, 0.250%, 13/05/23                                    | 1,514,745    | 0.08            | EUR 800,000   | Orange SA, 1.000%, 12/09/25   | 835,480      | 0.04            |
| EUR 300,000   | Kering SA, 2.750%, 08/04/24                                    | 324,825      | 0.02            | EUR 700,000   | Orange SA, zero coupon, 29/06/26  | 701,029      | 0.03            |
| EUR 100,000   | Kering SA, 1.250%, 10/05/26                                    | 106,180      | 0.00            | EUR 1,000,000   | Orange SA, zero coupon, 04/09/26  | 998,850      | 0.05            |
| EUR 600,000   | Kering SA, 0.750%, 13/05/28                                    | 624,468      | 0.03            | EUR 600,000   | Orange SA, 0.875%, 03/02/27   | 626,502      | 0.03            |
| EUR 400,000   | Klepierre SA, 1.000%, 17/04/23                                 | 407,612      | 0.02            | EUR 600,000   | Orange SA, 1.250%, 07/07/27   | 640,296      | 0.03            |
| EUR 500,000   | Klepierre SA, 1.750%, 06/11/24                                 | 529,845      | 0.03            | EUR 400,000   | Orange SA, 1.500%, 09/09/27   | 433,236      | 0.02            |
| EUR 400,000   | Klepierre SA, 1.875%, 19/02/26                                 | 432,460      | 0.02            | EUR 800,000   | Orange SA, 1.375%, 20/03/28   | 862,936      | 0.04            |
| EUR 800,000   | Klepierre SA, 1.375%, 16/02/27                                 | 849,560      | 0.04            | EUR 1,000,000   | Orange SA, 2.000%, 15/01/29   | 1,129,840    | 0.06            |
| EUR 800,000   | Klepierre SA, 2.000%, 12/05/29                                 | 889,320      | 0.04            | EUR 200,000   | Orange SA, 0.125%, 16/09/29   | 197,418      | 0.01            |
| EUR 800,000   | Klepierre SA, 0.875%, 17/02/31                                 | 812,384      | 0.04            | EUR 600,000   | Orange SA, 1.375%, 16/01/30   | 653,028      | 0.03            |
| EUR 300,000   | Klepierre SA, 1.250%, 29/09/31                                 | 313,926      | 0.02            | EUR 700,000   | Orange SA, 1.875%, 12/09/30   | 792,925      | 0.04            |
| EUR 500,000   | Klepierre SA, 1.625%, 13/12/32                                 | 538,195      | 0.03            | EUR 500,000   | Orange SA, 1.625%, 07/04/32   | 556,660      | 0.03            |
| EUR 100,000   | La Mondiale SAM, 0.750%, 20/04/26                              | 101,243      | 0.00            | EUR 300,000   | Orange SA, 0.500%, 04/09/32   | 297,909      | 0.01            |
| EUR 500,000   | La Mondiale SAM, 2.125%, 23/06/31                              | 524,580      | 0.03            | EUR 857,000   | Orange SA, 8.125%, 28/01/33   | 1,568,336    | 0.08            |
| EUR 1,170,000   | La Mondiale SAM, 5.050%, perpetual                             | 1,361,155    | 0.07            | EUR 1,000,000   | Orange SA, 0.750%, 29/06/34   | 999,300      | 0.05            |
|   |  |              |                 | EUR 200,000   | Orange SA, 1.200%, 11/07/34   | 208,358      | 0.01            |
|   |  |              |                 | EUR 1,100,000   | Orange SA, 1.375%, 04/09/49   | 1,097,943    | 0.05            |
|   |  |              |                 | EUR 1,310,000   | Orange SA, 5.000%, perpetual  | 1,563,983    | 0.08            |
|   |  |              |                 | EUR 690,000   | Orange SA, 5.250%, perpetual  | 774,566      | 0.04            |
|   |  |              |                 | EUR 700,000   | Orange SA, 1.750%, perpetual  | 715,022      | 0.04            |
|   |  |              |                 | EUR 900,000   | Orange SA, 2.375%, perpetual  | 945,423      | 0.05            |

## Schedule of Investments (continued)

as at 30 June 2021 (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 - 97.71% (continued)   |   |              |                 | Corporate Bonds - 97.71% (continued)   |   |              |                 |
| France (continued)   |   |              |                 | France (continued)   |   |              |                 |
| EUR 400,000  | Pernod Ricard SA, 2.125%, 27/09/24          | 427,820      | 0.02            | EUR 1,200,000  | Sanofi, 1.000%, 21/03/26                          | 1,262,484    | 0.06            |
| EUR 1,200,000  | Pernod Ricard SA, 1.125%, 07/04/25          | 1,252,668    | 0.06            | EUR 1,000,000  | Sanofi, 1.750%, 10/09/26                          | 1,093,570    | 0.05            |
| EUR 500,000  | Pernod Ricard SA, 1.500%, 18/05/26          | 536,250      | 0.03            | EUR 900,000  | Sanofi, 0.500%, 13/01/27                          | 926,982      | 0.05            |
| EUR 400,000  | Pernod Ricard SA, 0.500%, 24/10/27          | 410,312      | 0.02            | EUR 600,000  | Sanofi, 1.125%, 05/04/28                          | 644,448      | 0.03            |
| EUR 800,000  | Pernod Ricard SA, 1.750%, 08/04/30          | 899,400      | 0.04            | EUR 600,000  | Sanofi, 0.875%, 21/03/29                          | 634,284      | 0.03            |
| EUR 400,000  | Pernod Ricard SA, 0.875%, 24/10/31          | 420,432      | 0.02            | EUR 1,300,000  | Sanofi, 1.375%, 21/03/30                          | 1,430,546    | 0.07            |
| EUR 620,000  | Peugeot SA, 2.375%, 14/04/23                | 647,764      | 0.03            | EUR 800,000  | Sanofi, 1.500%, 01/04/30                          | 887,424      | 0.04            |
| EUR 690,000  | Peugeot SA, 2.000%, 23/03/24                | 727,626      | 0.04            | EUR 300,000  | Sanofi, 1.250%, 21/03/34                          | 331,104      | 0.02            |
| EUR 600,000  | Peugeot SA, 2.000%, 20/03/25                | 637,902      | 0.03            | EUR 1,000,000  | Sanofi, 1.875%, 21/03/38                          | 1,198,610    | 0.06            |
| EUR 700,000  | Peugeot SA, 2.750%, 15/05/26                | 776,468      | 0.04            | EUR 550,000  | Schlumberger Finance France SAS, 1.000%, 18/02/26 | 574,057      | 0.03            |
| EUR 900,000  | Peugeot SA, 1.125%, 18/09/29                | 925,155      | 0.05            | EUR 500,000  | Schneider Electric SE, zero coupon, 12/06/23      | 503,345      | 0.02            |
| EUR 350,000  | PSA Banque France SA, 0.625%, 10/10/22      | 353,983      | 0.02            | EUR 700,000  | Schneider Electric SE, 0.250%, 09/09/24           | 710,115      | 0.04            |
| EUR 350,000  | PSA Banque France SA, 0.750%, 19/04/23      | 355,285      | 0.02            | EUR 300,000  | Schneider Electric SE, 0.875%, 11/03/25           | 311,334      | 0.02            |
| EUR 235,000  | PSA Banque France SA, 0.625%, 21/06/24      | 239,047      | 0.01            | EUR 100,000  | Schneider Electric SE, 0.875%, 13/12/26           | 104,945      | 0.00            |
| EUR 800,000  | PSA Banque France SA, zero coupon, 22/01/25 | 798,312      | 0.04            | EUR 100,000  | Schneider Electric SE, 1.000%, 09/04/27           | 105,690      | 0.00            |
| EUR 300,000  | Publicis Groupe SA, 0.500%, 03/11/23        | 304,383      | 0.01            | EUR 700,000  | Schneider Electric SE, 1.375%, 21/06/27           | 755,104      | 0.04            |
| EUR 500,000  | Publicis Groupe SA, 1.625%, 16/12/24        | 527,855      | 0.03            | EUR 1,200,000  | Schneider Electric SE, 1.500%, 15/01/28           | 1,310,280    | 0.07            |
| EUR 465,000  | RCI Banque SA, 0.750%, 26/09/22             | 469,543      | 0.02            | EUR 500,000  | Schneider Electric SE, 0.250%, 11/03/29           | 503,285      | 0.02            |
| EUR 505,000  | RCI Banque SA, 0.250%, 08/03/23             | 507,783      | 0.03            | EUR 400,000  | SCOR SE, 3.000%, 08/06/46                         | 445,656      | 0.02            |
| EUR 665,000  | RCI Banque SA, 0.750%, 10/04/23             | 673,519      | 0.03            | EUR 300,000  | SCOR SE, 3.625%, 27/05/48                         | 352,593      | 0.02            |
| EUR 480,000  | RCI Banque SA, 1.000%, 17/05/23             | 488,242      | 0.02            | EUR 300,000  | SCOR SE, 1.375%, 17/09/51                         | 300,351      | 0.01            |
| EUR 620,000  | RCI Banque SA, 0.500%, 15/09/23             | 626,256      | 0.03            | EUR 400,000  | Societe Fonciere Lyonnaise SA, 1.500%, 29/05/25   | 422,376      | 0.02            |
| EUR 480,000  | RCI Banque SA, 1.375%, 08/03/24             | 495,739      | 0.02            | EUR 300,000  | Societe Fonciere Lyonnaise SA, 1.500%, 05/06/27   | 319,710      | 0.02            |
| EUR 1,050,000  | RCI Banque SA, 2.000%, 11/07/24             | 1,105,408    | 0.06            | EUR 600,000  | Societe Generale SA, 4.250%, 13/07/22             | 629,376      | 0.03            |
| EUR 480,000  | RCI Banque SA, 1.750%, 10/04/26             | 509,218      | 0.03            | EUR 500,000  | Societe Generale SA, 0.500%, 13/01/23             | 505,560      | 0.03            |
| EUR 410,000  | RCI Banque SA, 1.625%, 26/05/26             | 433,563      | 0.02            | EUR 800,000  | Societe Generale SA, 0.750%, 26/05/23             | 816,280      | 0.04            |
| EUR 620,000  | RCI Banque SA, 1.125%, 15/01/27             | 640,379      | 0.03            | EUR 700,000  | Societe Generale SA, 4.000%, 07/06/23             | 752,857      | 0.04            |
| EUR 400,000  | SANEF SA, 1.875%, 16/03/26                  | 428,864      | 0.02            | EUR 1,300,000  | Societe Generale SA, 1.250%, 15/02/24             | 1,344,668    | 0.07            |
| EUR 100,000  | SANEF SA, 0.950%, 19/10/28                  | 102,373      | 0.00            | EUR 1,000,000  | Societe Generale SA, 1.125%, 23/01/25             | 1,034,360    | 0.05            |
| EUR 800,000  | Sanofi, zero coupon, 13/09/22               | 803,400      | 0.04            | EUR 1,000,000  | Societe Generale SA, 2.625%, 27/02/25             | 1,083,950    | 0.05            |
| EUR 1,300,000  | Sanofi, 0.500%, 21/03/23                    | 1,317,316    | 0.07            | EUR 2,200,000  | Societe Generale SA, 0.125%, 24/02/26             | 2,202,364    | 0.11            |
| EUR 300,000  | Sanofi, 2.500%, 14/11/23                    | 318,165      | 0.02            | EUR 1,500,000  | Societe Generale SA, 1.125%, 21/04/26             | 1,521,744    | 0.08            |
| EUR 300,000  | Sanofi, 0.625%, 05/04/24                    | 307,236      | 0.02            | EUR 600,000  | Societe Generale SA, 0.875%, 01/07/26             | 614,088      | 0.03            |
| EUR 1,400,000  | Sanofi, 1.000%, 01/04/25                    | 1,461,740    | 0.07            | EUR 1,100,000  | Societe Generale SA, 0.750%, 25/01/27             | 1,112,727    | 0.06            |
| EUR 600,000  | Sanofi, 1.500%, 22/09/25                    | 641,226      | 0.03            |  |   |              |                 |

## Schedule of Investments *(continued)* as at 30 June 2021 (Expressed in Euro)

| Nominal Value   | Description                              | Market Value | % of Net Assets | Nominal Value   | Description                                      | Market Value | % of Net Assets |
|---|--|--------------|-----------------|---|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |  |              |                 |
| Corporate Bonds - 97.71% <i>(continued)</i>   |  |              |                 | Corporate Bonds - 97.71% <i>(continued)</i>   |  |              |                 |
| France <i>(continued)</i>   |  |              |                 | France <i>(continued)</i>   |  |              |                 |
| EUR 600,000   | Societe Generale SA, 1.375%, 13/01/28    | 627,444      | 0.03            | EUR 600,000   | Total Capital International SA, 2.125%, 15/03/23 | 625,902      | 0.03            |
| EUR 800,000   | Societe Generale SA, 1.375%, 23/02/28    | 812,616      | 0.04            | EUR 1,000,000   | Total Capital International SA, 0.250%, 12/07/23 | 1,011,750    | 0.05            |
| EUR 700,000   | Societe Generale SA, 0.875%, 22/09/28    | 711,137      | 0.04            | EUR 300,000   | Total Capital International SA, 0.625%, 04/10/24 | 308,241      | 0.02            |
| EUR 1,000,000   | Societe Generale SA, 2.125%, 27/09/28    | 1,098,420    | 0.05            | EUR 600,000   | Total Capital International SA, 1.375%, 19/03/25 | 634,410      | 0.03            |
| EUR 900,000   | Societe Generale SA, 1.750%, 22/03/29    | 964,296      | 0.05            | EUR 600,000   | Total Capital International SA, 2.875%, 19/11/25 | 678,396      | 0.03            |
| EUR 1,000,000   | Societe Generale SA, 0.500%, 12/06/29    | 978,550      | 0.05            | EUR 500,000   | Total Capital International SA, 2.500%, 25/03/26 | 560,920      | 0.03            |
| EUR 600,000   | Societe Generale SA, 0.875%, 24/09/29    | 602,004      | 0.03            | EUR 400,000   | Total Capital International SA, 2.500%, 25/03/26 | 448,736      | 0.02            |
| EUR 800,000   | Societe Generale SA, 1.250%, 12/06/30    | 825,024      | 0.04            | EUR 500,000   | Total Capital International SA, 1.023%, 04/03/27 | 526,935      | 0.03            |
| EUR 300,000   | Societe Generale SA, 1.000%, 24/11/30    | 299,781      | 0.01            | EUR 1,200,000   | Total Capital International SA, 1.491%, 08/04/27 | 1,295,304    | 0.06            |
| EUR 480,000   | Sodexo SA, 0.500%, 17/01/24              | 487,882      | 0.02            | EUR 600,000   | Total Capital International SA, 0.696%, 31/05/28 | 622,086      | 0.03            |
| EUR 480,000   | Sodexo SA, 0.750%, 27/04/25              | 494,011      | 0.02            | EUR 1,500,000   | Total Capital International SA, 0.750%, 12/07/28 | 1,559,325    | 0.08            |
| EUR 350,000   | Sodexo SA, 1.125%, 22/05/25              | 364,886      | 0.02            | EUR 800,000   | Total Capital International SA, 1.375%, 04/10/29 | 870,928      | 0.04            |
| EUR 350,000   | Sodexo SA, 2.500%, 24/06/26              | 393,225      | 0.02            | EUR 600,000   | Total Capital International SA, 1.491%, 04/09/30 | 660,720      | 0.03            |
| EUR 620,000   | Sodexo SA, 0.750%, 14/04/27              | 642,928      | 0.03            | EUR 300,000   | Total Capital International SA, 0.952%, 18/05/31 | 315,858      | 0.02            |
| EUR 545,000   | Sodexo SA, 1.000%, 17/07/28              | 573,597      | 0.03            | EUR 1,000,000   | Total Capital International SA, 1.994%, 08/04/32 | 1,155,880    | 0.06            |
| EUR 500,000   | Sodexo SA, 1.000%, perpetual             | 524,930      | 0.03            | EUR 400,000   | Total Capital International SA, 1.535%, 31/05/39 | 438,364      | 0.02            |
| EUR 700,000   | Sogecap SA, 4.125%, perpetual            | 790,552      | 0.04            | EUR 900,000   | Total Capital International SA, 1.618%, 18/05/40 | 992,880      | 0.05            |
| EUR 600,000   | Suez, 2.750%, 09/10/23                   | 640,056      | 0.03            | EUR 350,000   | Total Capital SA, 3.125%, 16/09/22               | 365,022      | 0.02            |
| EUR 100,000   | Suez, 5.500%, 22/07/24                   | 117,567      | 0.01            | EUR 480,000   | Total Capital SA, 5.125%, 26/03/24               | 550,992      | 0.03            |
| EUR 300,000   | Suez, 1.000%, 03/04/25                   | 311,592      | 0.02            | EUR 2,070,000   | TOTAL SA, 2.625%, 29/12/49                       | 2,188,135    | 0.11            |
| EUR 500,000   | Suez, 1.750%, 10/09/25                   | 536,165      | 0.03            | EUR 760,000   | TOTAL SA, 2.708%, perpetual                      | 790,818      | 0.04            |
| EUR 400,000   | Suez, 1.250%, 19/05/28                   | 426,160      | 0.02            | EUR 1,240,000   | TOTAL SA, 3.369%, perpetual                      | 1,375,086    | 0.07            |
| EUR 600,000   | Suez, 1.500%, 03/04/29                   | 651,672      | 0.03            | EUR 1,170,000   | TOTAL SA, 1.750%, perpetual                      | 1,198,759    | 0.06            |
| EUR 200,000   | Suez, 1.625%, 17/09/30                   | 220,582      | 0.01            | EUR 1,000,000   | TotalEnergies SE, 1.625%, 31/12/99               | 1,000,190    | 0.05            |
| EUR 1,600,000   | Suez, 0.500%, 14/10/31                   | 1,583,136    | 0.08            | EUR 1,000,000   | TotalEnergies SE, 2.125%, 31/12/99               | 984,050      | 0.05            |
| EUR 300,000   | Suez, 1.625%, 21/09/32                   | 330,093      | 0.02            | EUR 500,000   | UMG Groupe VYV, 1.625%, 02/07/29                 | 533,420      | 0.03            |
| EUR 700,000   | Suez, 1.250%, 14/05/35                   | 731,178      | 0.04            | EUR 1,040,000   | Unibail-Rodamco-Westfield SE, 2.500%, 12/06/23   | 1,095,401    | 0.05            |
| EUR 300,000   | Suez, 1.625%, perpetual                  | 301,596      | 0.01            | EUR 535,000   | Unibail-Rodamco-Westfield SE, 2.500%, 26/02/24   | 573,563      | 0.03            |
| EUR 500,000   | Suez, 2.875%, perpetual                  | 526,585      | 0.03            | EUR 350,000   | Unibail-Rodamco-Westfield SE, 0.875%, 21/02/25   | 362,450      | 0.02            |
| EUR 600,000   | Suez SA, zero coupon, 09/06/26           | 598,170      | 0.03            | EUR 350,000   | Unibail-Rodamco-Westfield SE, 1.000%, 14/03/25   | 364,280      | 0.02            |
| EUR 400,000   | TDF Infrastructure SAS, 2.875%, 19/10/22 | 412,212      | 0.02            |   |  |              |                 |
| EUR 700,000   | TDF Infrastructure SAS, 2.500%, 07/04/26 | 759,787      | 0.04            |   |  |              |                 |
| EUR 400,000   | Teleperformance, 1.500%, 03/04/24        | 414,716      | 0.02            |   |  |              |                 |
| EUR 800,000   | Teleperformance, 1.875%, 02/07/25        | 852,280      | 0.04            |   |  |              |                 |
| EUR 300,000   | Teleperformance, 0.250%, 26/11/27        | 296,049      | 0.01            |   |  |              |                 |
| EUR 300,000   | Terega SA, 2.200%, 05/08/25              | 325,497      | 0.02            |   |  |              |                 |
| EUR 600,000   | Terega SA, 0.875%, 17/09/30              | 604,362      | 0.03            |   |  |              |                 |
| EUR 700,000   | Tikehau Capital SCA, 2.250%, 14/10/26    | 731,857      | 0.04            |   |  |              |                 |
| EUR 400,000   | Tikehau Capital SCA, 1.625%, 31/03/29    | 394,508      | 0.02            |   |  |              |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (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 - 97.71% (continued)   |  |              |                 | Corporate Bonds - 97.71% (continued)   |  |                    |                 |
| France (continued)   |  |              |                 | France (continued)   |  |                    |                 |
| EUR 700,000  | Unibail-Rodamco-Westfield SE, 2.125%, 09/04/25 | 753,466      | 0.04            | EUR 450,000  | Veolia Environnement SA, 6.125%, 25/11/33            | 731,965            | 0.04            |
| EUR 600,000  | Unibail-Rodamco-Westfield SE, 1.125%, 15/09/25 | 624,348      | 0.03            | EUR 500,000  | Vinci SA, 1.000%, 26/09/25                           | 522,900            | 0.03            |
| EUR 410,000  | Unibail-Rodamco-Westfield SE, 1.375%, 09/03/26 | 434,969      | 0.02            | EUR 200,000  | Vinci SA, zero coupon, 27/11/28                      | 197,476            | 0.01            |
| EUR 350,000  | Unibail-Rodamco-Westfield SE, 2.500%, 04/06/26 | 389,371      | 0.02            | EUR 500,000  | Vinci SA, 1.625%, 18/01/29                           | 550,050            | 0.03            |
| EUR 800,000  | Unibail-Rodamco-Westfield SE, 1.000%, 27/02/27 | 832,152      | 0.04            | EUR 500,000  | Vinci SA, 1.750%, 26/09/30                           | 566,510            | 0.03            |
| EUR 350,000  | Unibail-Rodamco-Westfield SE, 1.125%, 28/04/27 | 365,823      | 0.02            | EUR 500,000  | Vivendi SA, 1.125%, 24/11/23                         | 514,145            | 0.03            |
| EUR 400,000  | Unibail-Rodamco-Westfield SE, 0.625%, 04/05/27 | 404,908      | 0.02            | EUR 800,000  | Vivendi SA, 0.875%, 18/09/24                         | 821,120            | 0.04            |
| EUR 1,000,000  | Unibail-Rodamco-Westfield SE, 0.750%, 25/10/28 | 1,008,910    | 0.05            | EUR 500,000  | Vivendi SA, 0.625%, 11/06/25                         | 509,905            | 0.03            |
| EUR 480,000  | Unibail-Rodamco-Westfield SE, 1.500%, 29/05/29 | 511,723      | 0.03            | EUR 400,000  | Vivendi SA, 1.875%, 26/05/26                         | 432,220            | 0.02            |
| EUR 700,000  | Unibail-Rodamco-Westfield SE, 2.625%, 09/04/30 | 811,265      | 0.04            | EUR 500,000  | Vivendi SA, 1.125%, 11/12/28                         | 521,915            | 0.03            |
| EUR 200,000  | Unibail-Rodamco-Westfield SE, 1.375%, 15/04/30 | 210,866      | 0.01            | EUR 300,000  | Wendel SA, 1.000%, 20/04/23                          | 306,387            | 0.02            |
| EUR 500,000  | Unibail-Rodamco-Westfield SE, 1.875%, 15/01/31 | 541,875      | 0.03            | EUR 200,000  | Wendel SA, 2.750%, 02/10/24                          | 216,378            | 0.01            |
| EUR 1,400,000  | Unibail-Rodamco-Westfield SE, 1.375%, 04/12/31 | 1,424,430    | 0.07            | EUR 300,000  | Wendel SA, 1.375%, 26/04/26                          | 315,687            | 0.02            |
| EUR 500,000  | Unibail-Rodamco-Westfield SE, 0.875%, 29/03/32 | 487,820      | 0.02            | EUR 300,000  | Wendel SA, 2.500%, 09/02/27                          | 333,561            | 0.02            |
| EUR 600,000  | Unibail-Rodamco-Westfield SE, 1.750%, 27/02/34 | 631,362      | 0.03            | EUR 200,000  | Wendel SE, 1.000%, 01/06/31                          | 200,226            | 0.01            |
| EUR 480,000  | Unibail-Rodamco-Westfield SE, 2.000%, 28/04/36 | 514,872      | 0.03            | EUR 300,000  | Worldline SA, 0.500%, 30/06/23                       | 303,858            | 0.01            |
| EUR 280,000  | Unibail-Rodamco-Westfield SE, 2.000%, 29/05/37 | 297,598      | 0.01            | EUR 300,000  | Worldline SA, 0.250%, 18/09/24                       | 302,394            | 0.01            |
| EUR 300,000  | Unibail-Rodamco-Westfield SE, 2.250%, 14/05/38 | 329,541      | 0.02            | EUR 300,000  | Worldline SA, 0.875%, 30/06/27                       | 310,680            | 0.02            |
| EUR 300,000  | Unibail-Rodamco-Westfield SE, 1.750%, 01/07/49 | 285,822      | 0.01            | EUR 860,000  | WPP Finance SA, 2.250%, 22/09/26                     | 955,563            | 0.05            |
| EUR 500,000  | Veolia Environnement SA, 0.314%, 04/10/23      | 505,270      | 0.03            | EUR 490,000  | WPP Finance SA, 2.375%, 19/05/27                     | 549,706            | 0.03            |
| EUR 600,000  | Veolia Environnement SA, 0.892%, 14/01/24      | 614,214      | 0.03            | <b>Total France</b>  |  | <b>398,631,634</b> | <b>20.09</b>    |
| EUR 600,000  | Veolia Environnement SA, zero coupon, 14/01/27 | 596,202      | 0.03            | <b>Germany</b>   |  |                    |                 |
| EUR 700,000  | Veolia Environnement SA, 4.625%, 30/03/27      | 879,137      | 0.04            | EUR 400,000  | Aareal Bank AG, 0.375%, 10/04/24                     | 405,800            | 0.02            |
| EUR 300,000  | Veolia Environnement SA, 1.590%, 10/01/28      | 325,794      | 0.02            | EUR 400,000  | Aareal Bank AG, 0.500%, 07/04/27                     | 406,840            | 0.02            |
| EUR 700,000  | Veolia Environnement SA, 1.250%, 15/04/28      | 746,536      | 0.04            | EUR 300,000  | Aareal Bank AG, 0.250%, 23/11/27                     | 299,322            | 0.01            |
| EUR 300,000  | Veolia Environnement SA, 0.927%, 04/01/29      | 312,525      | 0.02            | EUR 300,000  | adidas AG, zero coupon, 05/10/28                     | 297,822            | 0.01            |
| EUR 700,000  | Veolia Environnement SA, 1.940%, 07/01/30      | 786,324      | 0.04            | EUR 300,000  | adidas AG, 0.625%, 10/09/35                          | 298,977            | 0.01            |
| EUR 400,000  | Veolia Environnement SA, 0.800%, 15/01/32      | 403,488      | 0.02            | EUR 690,000  | Albemarle New Holdings GmbH, 1.125%, 25/11/25        | 721,754            | 0.04            |
|  |  |              |                 | EUR 410,000  | Albemarle New Holdings GmbH, 1.625%, 25/11/28        | 439,344            | 0.02            |
|  |  |              |                 | EUR 1,100,000  | Allianz SE, 5.625%, 17/10/42                         | 1,179,222          | 0.06            |
|  |  |              |                 | EUR 1,100,000  | Allianz SE, 2.241%, 07/07/45                         | 1,176,835          | 0.06            |
|  |  |              |                 | EUR 700,000  | Allianz SE, 3.099%, 06/07/47                         | 795,046            | 0.04            |
|  |  |              |                 | EUR 700,000  | Allianz SE, 1.301%, 25/09/49                         | 707,889            | 0.04            |
|  |  |              |                 | EUR 800,000  | Allianz SE, 2.121%, 08/07/50                         | 857,688            | 0.04            |
|  |  |              |                 | EUR 1,300,000  | Allianz SE, 4.750%, perpetual                        | 1,431,924          | 0.07            |
|  |  |              |                 | EUR 1,900,000  | Allianz SE, 3.375%, perpetual                        | 2,071,532          | 0.10            |
|  |  |              |                 | EUR 100,000  | alstria office REIT-AG, 2.125%, 12/04/23             | 103,172            | 0.00            |
|  |  |              |                 | EUR 400,000  | alstria office REIT-AG, 0.500%, 26/09/25             | 403,440            | 0.02            |
|  |  |              |                 | EUR 1,100,000  | alstria office REIT-AG, 1.500%, 23/06/26             | 1,154,868          | 0.06            |
|  |  |              |                 | EUR 200,000  | alstria office REIT-AG, 1.500%, 15/11/27             | 211,098            | 0.01            |
|  |  |              |                 | EUR 480,000  | Amphenol Technologies Holding GmbH, 2.000%, 08/10/28 | 539,232            | 0.03            |

## Schedule of Investments *(continued)* as at 30 June 2021 (Expressed in Euro)

| Nominal Value   | Description                                | Market Value | % of Net Assets | Nominal Value   | Description                           | Market Value | % of Net Assets |
|---|--|--------------|-----------------|---|---------------------------------------|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |                                       |              |                 |
| Corporate Bonds - 97.71% <i>(continued)</i>   |  |              |                 | Corporate Bonds - 97.71% <i>(continued)</i>   |                                       |              |                 |
| Germany <i>(continued)</i>  |  |              |                 | Germany <i>(continued)</i>  |                                       |              |                 |
| EUR 970,000   | BASF SE, 2.000%, 05/12/22                  | 1,002,631    | 0.05            | EUR 690,000   | Commerzbank AG, 1.000%, 04/03/26      | 717,483      | 0.04            |
| EUR 800,000   | BASF SE, 0.101%, 05/06/23                  | 805,576      | 0.04            | EUR 300,000   | Commerzbank AG, 0.750%, 24/03/26      | 305,490      | 0.02            |
| EUR 970,000   | BASF SE, 2.500%, 22/01/24                  | 1,033,322    | 0.05            | EUR 400,000   | Commerzbank AG, 1.125%, 22/06/26      | 413,220      | 0.02            |
| EUR 550,000   | BASF SE, 0.875%, 22/05/25                  | 573,672      | 0.03            | EUR 300,000   | Commerzbank AG, 0.875%, 22/01/27      | 305,172      | 0.01            |
| EUR 700,000   | BASF SE, 0.250%, 05/06/27                  | 711,655      | 0.04            | EUR 500,000   | Commerzbank AG, 1.875%, 28/02/28      | 538,445      | 0.03            |
| EUR 785,000   | BASF SE, 0.875%, 15/11/27                  | 825,938      | 0.04            | EUR 410,000   | Continental AG, zero coupon, 12/09/23 | 410,668      | 0.02            |
| EUR 300,000   | BASF SE, 1.500%, 22/05/30                  | 334,419      | 0.02            | EUR 350,000   | Continental AG, 0.375%, 27/06/25      | 353,609      | 0.02            |
| EUR 350,000   | BASF SE, 0.875%, 06/10/31                  | 372,393      | 0.02            | EUR 690,000   | Continental AG, 2.500%, 27/08/26      | 765,796      | 0.04            |
| EUR 200,000   | BASF SE, 1.450%, 13/12/32                  | 224,398      | 0.01            | EUR 350,000   | Covestro AG, 1.750%, 25/09/24         | 369,306      | 0.02            |
| EUR 550,000   | BASF SE, 1.625%, 15/11/37                  | 621,549      | 0.03            | EUR 410,000   | Covestro AG, 0.875%, 03/02/26         | 423,374      | 0.02            |
| EUR 800,000   | Bayer AG, 0.375%, 06/07/24                 | 787,511      | 0.03            | EUR 410,000   | Covestro AG, 1.375%, 12/06/30         | 436,060      | 0.02            |
| EUR 1,700,000   | Bayer AG, 0.050%, 12/01/25                 | 1,696,566    | 0.09            | EUR 410,000   | Daimler AG, 2.375%, 12/09/22          | 423,776      | 0.02            |
| EUR 700,000   | Bayer AG, 0.750%, 06/01/27                 | 713,265      | 0.04            | EUR 550,000   | Daimler AG, 0.750%, 11/05/23          | 560,428      | 0.03            |
| EUR 700,000   | Bayer AG, 1.125%, 06/01/30                 | 719,222      | 0.04            | EUR 830,000   | Daimler AG, 1.625%, 22/08/23          | 862,154      | 0.04            |
| EUR 500,000   | Bayer AG, 0.625%, 12/07/31                 | 483,730      | 0.02            | EUR 830,000   | Daimler AG, 1.400%, 12/01/24          | 862,503      | 0.04            |
| EUR 1,300,000   | Bayer AG, 1.375%, 06/07/32                 | 1,332,981    | 0.07            | EUR 620,000   | Daimler AG, zero coupon, 08/02/24     | 622,703      | 0.03            |
| EUR 1,000,000   | Bayer AG, 0.375%, perpetual                | 1,011,120    | 0.05            | EUR 300,000   | Daimler AG, 1.875%, 08/07/24          | 318,339      | 0.02            |
| EUR 1,000,000   | Bayer AG, 0.625%, perpetual                | 967,460      | 0.05            | EUR 1,110,000   | Daimler AG, 0.850%, 28/02/25          | 1,147,918    | 0.06            |
| EUR 900,000   | Berlin Hyp AG, 0.500%, 26/09/23            | 911,223      | 0.05            | EUR 2,260,000   | Daimler AG, 2.625%, 07/04/25          | 2,488,599    | 0.13            |
| EUR 700,000   | Berlin Hyp AG, 1.250%, 22/01/25            | 731,423      | 0.04            | EUR 190,000   | Daimler AG, 1.500%, 09/03/26          | 203,268      | 0.01            |
| EUR 300,000   | Berlin Hyp AG, 1.000%, 05/02/26            | 315,021      | 0.02            | EUR 1,040,000   | Daimler AG, 2.000%, 22/08/26          | 1,143,345    | 0.06            |
| EUR 300,000   | Berlin Hyp AG, 1.125%, 25/10/27            | 315,642      | 0.02            | EUR 690,000   | Daimler AG, 0.375%, 08/11/26          | 700,874      | 0.03            |
| EUR 300,000   | Berlin Hyp AG, 1.500%, 18/04/28            | 321,741      | 0.02            | EUR 830,000   | Daimler AG, 1.000%, 15/11/27          | 869,508      | 0.04            |
| EUR 700,000   | Berlin Hyp AG, 0.500%, 05/11/29            | 714,882      | 0.04            | EUR 900,000   | Daimler AG, 1.375%, 11/05/28          | 966,798      | 0.05            |
| EUR 400,000   | Berlin Hyp AG, 0.375%, 21/04/31            | 400,568      | 0.02            | EUR 1,170,000   | Daimler AG, 1.500%, 03/07/29          | 1,273,334    | 0.06            |
| EUR 600,000   | Bertelsmann SE & Co KGaA, 2.625%, 02/08/22 | 619,584      | 0.03            | EUR 610,000   | Daimler AG, 0.750%, 08/02/30          | 623,890      | 0.03            |
| EUR 200,000   | Bertelsmann SE & Co KGaA, 1.750%, 14/10/24 | 212,182      | 0.01            | EUR 1,620,000   | Daimler AG, 2.375%, 22/05/30          | 1,884,627    | 0.09            |
| EUR 300,000   | Bertelsmann SE & Co KGaA, 1.250%, 29/09/25 | 317,112      | 0.02            | EUR 1,600,000   | Daimler AG, 0.750%, 10/09/30          | 1,627,368    | 0.08            |
| EUR 400,000   | Bertelsmann SE & Co KGaA, 1.125%, 27/04/26 | 422,172      | 0.02            | EUR 480,000   | Daimler AG, 2.000%, 27/02/31          | 544,694      | 0.03            |
| EUR 1,400,000   | Bertelsmann SE & Co KGaA, 2.000%, 01/04/28 | 1,558,438    | 0.08            | EUR 690,000   | Daimler AG, 1.125%, 06/11/31          | 723,168      | 0.04            |
| EUR 300,000   | Bertelsmann SE & Co KGaA, 1.500%, 15/05/30 | 325,842      | 0.02            | EUR 1,010,000   | Daimler AG, 2.125%, 03/07/37          | 1,166,419    | 0.06            |
| EUR 410,000   | Commerzbank AG, 1.500%, 21/09/22           | 418,864      | 0.02            | EUR 690,000   | Deutsche Bank AG, 1.125%, 30/08/23    | 708,754      | 0.04            |
| EUR 416,000   | Commerzbank AG, 0.500%, 28/08/23           | 421,932      | 0.02            | EUR 800,000   | Deutsche Bank AG, 1.125%, 17/03/25    | 826,136      | 0.04            |
| EUR 800,000   | Commerzbank AG, 0.500%, 13/09/23           | 809,824      | 0.04            | EUR 1,200,000   | Deutsche Bank AG, 1.000%, 19/11/25    | 1,224,960    | 0.06            |
| EUR 300,000   | Commerzbank AG, 1.250%, 23/10/23           | 308,937      | 0.02            | EUR 700,000   | Deutsche Bank AG, 2.625%, 12/02/26    | 767,473      | 0.04            |
| EUR 350,000   | Commerzbank AG, 1.125%, 24/05/24           | 361,389      | 0.02            | EUR 2,615,000   | Deutsche Bank AG, 1.375%, 10/06/26    | 2,699,447    | 0.14            |
| EUR 795,000   | Commerzbank AG, 0.625%, 28/08/24           | 812,053      | 0.04            | EUR 2,600,000   | Deutsche Bank AG, 1.625%, 20/01/27    | 2,732,938    | 0.14            |
| EUR 400,000   | Commerzbank AG, 0.250%, 16/09/24           | 401,732      | 0.02            | EUR 2,400,000   | Deutsche Bank AG, 0.750%, 17/02/27    | 2,415,096    | 0.12            |
| EUR 1,575,000   | Commerzbank AG, 0.100%, 11/09/25           | 1,576,969    | 0.08            | EUR 700,000   | Deutsche Bank AG, 1.750%, 17/01/28    | 740,586      | 0.04            |
| EUR 300,000   | Commerzbank AG, 1.125%, 19/09/25           | 310,398      | 0.02            |   |                                       |              |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (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 - 97.71% (continued)   |  |              |                 | Corporate Bonds - 97.71% (continued)   |   |              |                 |
| Germany (continued)  |  |              |                 | Germany (continued)  |   |              |                 |
| EUR 1,400,000  | Deutsche Bank AG, 1.750%, 19/11/30           | 1,479,072    | 0.07            | EUR 550,000  | E.ON SE, 0.250%, 24/10/26                             | 554,372      | 0.03            |
| EUR 410,000  | Deutsche Boerse AG, 2.375%, 05/10/22         | 424,440      | 0.02            | EUR 760,000  | E.ON SE, 0.750%, 20/02/28                             | 782,077      | 0.04            |
| EUR 350,000  | Deutsche Boerse AG, 1.625%, 08/10/25         | 376,495      | 0.02            | EUR 1,000,000  | E.ON SE, 0.100%, 19/12/28                             | 983,140      | 0.05            |
| EUR 700,000  | Deutsche Boerse AG, zero coupon, 22/02/26    | 703,108      | 0.04            | EUR 690,000  | E.ON SE, 1.625%, 22/05/29                             | 755,709      | 0.04            |
| EUR 465,000  | Deutsche Boerse AG, 1.125%, 26/03/28         | 497,118      | 0.02            | EUR 290,000  | E.ON SE, 0.350%, 28/02/30                             | 288,147      | 0.01            |
| EUR 600,000  | Deutsche Boerse AG, 0.125%, 22/02/31         | 590,718      | 0.03            | EUR 475,000  | E.ON SE, 0.875%, 20/08/31                             | 489,654      | 0.02            |
| EUR 300,000  | Deutsche Pfandbriefbank AG, 0.750%, 07/02/23 | 304,584      | 0.01            | EUR 600,000  | E.ON SE, 0.600%, 01/10/32                             | 594,744      | 0.03            |
| EUR 1,000,000  | Deutsche Pfandbriefbank AG, 0.100%, 02/02/26 | 998,250      | 0.05            | EUR 600,000  | Eurogrid GmbH, 1.625%, 03/11/23                       | 623,352      | 0.03            |
| EUR 350,000  | Deutsche Post AG, 2.750%, 09/10/23           | 374,510      | 0.02            | EUR 300,000  | Eurogrid GmbH, 1.875%, 10/06/25                       | 321,276      | 0.02            |
| EUR 520,000  | Deutsche Post AG, 2.875%, 11/12/24           | 575,052      | 0.03            | EUR 600,000  | Eurogrid GmbH, 1.500%, 18/04/28                       | 648,600      | 0.03            |
| EUR 410,000  | Deutsche Post AG, 1.250%, 01/04/26           | 434,637      | 0.02            | EUR 600,000  | Eurogrid GmbH, 1.113%, 15/05/32                       | 632,040      | 0.03            |
| EUR 690,000  | Deutsche Post AG, 0.375%, 20/05/26           | 703,972      | 0.04            | EUR 500,000  | Eurogrid GmbH, 0.741%, 21/04/33                       | 501,840      | 0.02            |
| EUR 100,000  | Deutsche Post AG, 1.000%, 13/12/27           | 106,320      | 0.00            | EUR 410,000  | Evonik Industries AG, 1.000%, 23/01/23                | 416,671      | 0.02            |
| EUR 690,000  | Deutsche Post AG, 1.625%, 05/12/28           | 764,748      | 0.04            | EUR 400,000  | Evonik Industries AG, 0.625%, 18/09/25                | 409,716      | 0.02            |
| EUR 690,000  | Deutsche Post AG, 0.750%, 20/05/29           | 720,277      | 0.04            | EUR 350,000  | Fresenius Medical Care AG & Co KGaA, 1.500%, 11/07/25 | 370,073      | 0.02            |
| EUR 490,000  | Deutsche Post AG, 1.000%, 20/05/32           | 522,884      | 0.03            | EUR 350,000  | Fresenius Medical Care AG & Co KGaA, 1.000%, 29/05/26 | 364,084      | 0.02            |
| EUR 375,000  | Deutsche Telekom AG, 0.875%, 25/03/26        | 390,772      | 0.02            | EUR 325,000  | Fresenius Medical Care AG & Co KGaA, 0.625%, 30/11/26 | 331,503      | 0.02            |
| EUR 1,040,000  | Deutsche Telekom AG, 0.500%, 05/07/27        | 1,063,878    | 0.05            | EUR 410,000  | Fresenius Medical Care AG & Co KGaA, 1.250%, 29/11/29 | 430,332      | 0.02            |
| EUR 480,000  | Deutsche Telekom AG, 1.750%, 25/03/31        | 538,114      | 0.03            | EUR 690,000  | Fresenius Medical Care AG & Co KGaA, 1.500%, 29/05/30 | 734,001      | 0.04            |
| EUR 590,000  | Deutsche Telekom AG, 1.375%, 05/07/34        | 629,211      | 0.03            | EUR 350,000  | Fresenius SE & Co KGaA, 4.000%, 01/02/24              | 386,235      | 0.02            |
| EUR 300,000  | Deutsche Telekom AG, 2.250%, 29/03/39        | 349,743      | 0.02            | EUR 280,000  | Fresenius SE & Co KGaA, 1.875%, 15/02/25              | 298,550      | 0.01            |
| EUR 390,000  | Deutsche Telekom AG, 1.750%, 09/12/49        | 403,962      | 0.02            | EUR 485,000  | Fresenius SE & Co KGaA, 0.375%, 28/09/26              | 490,456      | 0.02            |
| EUR 700,000  | Deutsche Wohnen SE, 1.000%, 30/04/25         | 725,522      | 0.04            | EUR 690,000  | Fresenius SE & Co KGaA, 1.625%, 08/10/27              | 742,433      | 0.04            |
| EUR 500,000  | Deutsche Wohnen SE, 0.500%, 07/04/31         | 504,005      | 0.03            | EUR 690,000  | Fresenius SE & Co KGaA, 0.750%, 15/01/28              | 703,834      | 0.04            |
| EUR 500,000  | Deutsche Wohnen SE, 1.300%, 07/04/41         | 503,520      | 0.02            | EUR 410,000  | Fresenius SE & Co KGaA, 2.875%, 15/02/29              | 479,036      | 0.02            |
| EUR 300,000  | DVB Bank SE, 1.250%, 16/06/23                | 309,096      | 0.02            | EUR 345,000  | Fresenius SE & Co KGaA, 1.125%, 28/01/33              | 351,431      | 0.02            |
| EUR 570,000  | E.ON SE, zero coupon, 24/10/22               | 572,365      | 0.03            | EUR 500,000  | Hamburg Commercial Bank AG, 0.750%, 23/11/23          | 505,195      | 0.03            |
| EUR 1,290,000  | E.ON SE, 0.375%, 20/04/23                    | 1,304,981    | 0.06            | EUR 500,000  | Hamburg Commercial Bank AG, 0.375%, 09/03/26          | 499,105      | 0.02            |
| EUR 300,000  | E.ON SE, 0.375%, 20/04/23                    | 303,240      | 0.01            | EUR 600,000  | Hannover Rueck SE, 1.125%, 18/04/28                   | 643,332      | 0.03            |
| EUR 480,000  | E.ON SE, zero coupon, 18/12/23               | 482,602      | 0.02            | EUR 600,000  | Hannover Rueck SE, 1.125%, 09/10/39                   | 602,562      | 0.03            |
| EUR 300,000  | E.ON SE, 0.875%, 22/05/24                    | 308,250      | 0.02            | EUR 600,000  | Hannover Rueck SE, 1.375%, 30/06/42                   | 602,976      | 0.03            |
| EUR 1,690,000  | E.ON SE, 1.000%, 07/10/25                    | 1,758,986    | 0.09            | EUR 300,000  | Hannover Rueck SE, 3.375%, perpetual                  | 334,470      | 0.02            |
|  |  |              |                 | EUR 1,040,000  | HeidelbergCement AG, 2.250%, 30/03/23                 | 1,078,251    | 0.05            |
|  |  |              |                 | EUR 550,000  | HeidelbergCement AG, 2.250%, 03/06/24                 | 584,534      | 0.03            |



## Schedule of Investments (continued) as at 30 June 2021 (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 - 97.71% (continued)   |   |              |                 | Corporate Bonds - 97.71% (continued)   |   |              |                 |
| Germany (continued)  |   |              |                 | Germany (continued)  |   |              |                 |
| EUR 720,000  | HeidelbergCement AG, 1.500%, 07/02/25           | 756,475      | 0.04            | EUR 700,000  | Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen, 1.250%, 26/05/41 | 710,381      | 0.04            |
| EUR 410,000  | Hella GmbH & Co KGaA, 0.500%, 26/01/27          | 415,072      | 0.02            | EUR 1,100,000  | Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen, 3.250%, 26/05/49 | 1,279,113    | 0.06            |
| EUR 350,000  | Hochtief AG, 1.750%, 03/07/25                   | 370,283      | 0.02            | EUR 700,000  | O2 Telefonica Deutschland Finanzierungs GmbH, 1.750%, 05/07/25              | 741,776      | 0.04            |
| EUR 410,000  | HOCHTIEF AG, 0.500%, 03/09/27                   | 412,066      | 0.02            | EUR 700,000  | Robert Bosch GmbH, 1.750%, 08/07/24   | 742,175      | 0.04            |
| EUR 500,000  | HOCHTIEF AG, 0.625%, 26/04/29                   | 490,235      | 0.02            | EUR 300,000  | Santander Consumer Bank AG, 0.750%, 17/10/22                                | 303,909      | 0.01            |
| EUR 500,000  | Infineon Technologies AG, 1.125%, 24/06/26      | 522,600      | 0.03            | EUR 690,000  | SAP SE, 1.125%, 20/02/23  | 704,345      | 0.04            |
| EUR 500,000  | Infineon Technologies AG, 1.625%, 24/06/29      | 538,490      | 0.03            | EUR 500,000  | SAP SE, zero coupon, 17/05/23   | 502,850      | 0.02            |
| EUR 500,000  | Infineon Technologies AG, 2.000%, 24/06/32      | 555,360      | 0.03            | EUR 600,000  | SAP SE, 0.750%, 10/12/24  | 618,642      | 0.03            |
| EUR 600,000  | Infineon Technologies AG, 0.750%, perpetual     | 610,248      | 0.03            | EUR 350,000  | SAP SE, 1.000%, 01/04/25  | 364,704      | 0.02            |
| EUR 620,000  | Knorr-Bremse AG, 1.125%, 13/06/25               | 646,263      | 0.03            | EUR 300,000  | SAP SE, 1.000%, 13/03/26  | 315,018      | 0.02            |
| EUR 380,000  | LANXESS AG, 2.625%, 21/11/22                    | 395,405      | 0.02            | EUR 400,000  | SAP SE, 0.125%, 18/05/26  | 404,104      | 0.02            |
| EUR 350,000  | LANXESS AG, 1.125%, 16/05/25                    | 365,656      | 0.02            | EUR 690,000  | SAP SE, 1.750%, 22/02/27  | 756,337      | 0.04            |
| EUR 350,000  | LANXESS AG, 1.000%, 07/10/26                    | 367,031      | 0.02            | EUR 800,000  | SAP SE, 1.250%, 10/03/28  | 861,216      | 0.04            |
| EUR 400,000  | LEG Immobilien AG, 1.250%, 23/01/24             | 412,172      | 0.02            | EUR 700,000  | SAP SE, 0.375%, 18/05/29  | 711,543      | 0.04            |
| EUR 400,000  | LEG Immobilien AG, 0.875%, 28/11/27             | 413,032      | 0.02            | EUR 400,000  | SAP SE, 1.375%, 13/03/30  | 438,396      | 0.02            |
| EUR 300,000  | LEG Immobilien AG, 1.625%, 28/11/34             | 321,414      | 0.02            | EUR 1,000,000  | SAP SE, 1.625%, 10/03/31  | 1,119,140    | 0.06            |
| EUR 1,000,000  | LEG Immobilien SE, 0.750%, 30/06/31             | 1,000,370    | 0.05            | EUR 500,000  | Talanx AG, 3.125%, 13/02/23   | 527,225      | 0.03            |
| EUR 400,000  | LEG Immobilien SE, 0.875%, 30/03/33             | 395,656      | 0.02            | EUR 400,000  | Talanx AG, 2.500%, 23/07/26   | 452,640      | 0.02            |
| EUR 450,000  | Linde Finance BV, 2.000%, 18/04/23              | 469,156      | 0.02            | EUR 600,000  | Talanx AG, 2.250%, 05/12/47   | 644,142      | 0.03            |
| EUR 410,000  | Merck Financial Services GmbH, 1.375%, 01/09/22 | 416,535      | 0.02            | EUR 300,000  | TLG Immobilien AG, 0.375%, 23/09/22   | 301,740      | 0.01            |
| EUR 400,000  | Merck Financial Services GmbH, 0.005%, 15/12/23 | 402,176      | 0.02            | EUR 700,000  | TLG Immobilien AG, 1.500%, 28/05/26   | 736,267      | 0.04            |
| EUR 400,000  | Merck Financial Services GmbH, 0.125%, 16/07/25 | 403,788      | 0.02            | EUR 600,000  | Vantage Towers AG, zero coupon, 31/03/25                                    | 597,966      | 0.03            |
| EUR 300,000  | Merck Financial Services GmbH, 0.375%, 05/07/27 | 304,962      | 0.01            | EUR 600,000  | Vantage Towers AG, 0.375%, 31/03/27   | 598,884      | 0.03            |
| EUR 400,000  | Merck Financial Services GmbH, 0.500%, 16/07/28 | 408,880      | 0.02            | EUR 600,000  | Vantage Towers AG, 0.750%, 31/03/30   | 598,920      | 0.03            |
| EUR 700,000  | Merck Financial Services GmbH, 0.875%, 05/07/31 | 732,732      | 0.04            | EUR 480,000  | Vier Gas Transport GmbH, 3.125%, 10/07/23                                   | 512,880      | 0.03            |
| EUR 350,000  | Merck KGaA, 3.375%, 12/12/74                    | 383,656      | 0.02            | EUR 620,000  | Vier Gas Transport GmbH, 2.875%, 12/06/25                                   | 692,571      | 0.03            |
| EUR 300,000  | Merck KGaA, 1.625%, 25/06/79                    | 309,576      | 0.02            | EUR 900,000  | Vier Gas Transport GmbH, 1.500%, 25/09/28                                   | 980,235      | 0.05            |
| EUR 700,000  | Merck KGaA, 2.875%, 25/06/79                    | 763,042      | 0.04            | EUR 500,000  | Vier Gas Transport GmbH, 0.125%, 10/09/29                                   | 489,525      | 0.02            |
| EUR 1,000,000  | Merck KGaA, 1.625%, 09/09/80                    | 1,029,970    | 0.05            | EUR 690,000  | Volkswagen Bank GmbH, 0.750%, 15/06/23                                      | 701,309      | 0.03            |
| EUR 690,000  | MTU Aero Engines AG, 3.000%, 01/07/25           | 753,087      | 0.04            | EUR 300,000  | Volkswagen Bank GmbH, 1.875%, 31/01/24                                      | 314,595      | 0.02            |
| EUR 1,300,000  | Muenchener Hypothekenbank eG, 0.875%, 11/07/24  | 1,328,756    | 0.07            | EUR 700,000  | Volkswagen Bank GmbH, 1.250%, 10/06/24                                      | 725,627      | 0.04            |
| EUR 900,000  | Muenchener Hypothekenbank eG, 0.375%, 09/03/29  | 897,597      | 0.04            | EUR 155,000  | Volkswagen Bank GmbH, 1.250%, 15/12/25                                      | 162,435      | 0.01            |
|  |   |              |                 | EUR 1,600,000  | Volkswagen Bank GmbH, 2.500%, 31/07/26                                      | 1,779,008    | 0.09            |

## Schedule of Investments (continued)

as at 30 June 2021 (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 - 97.71% (continued)   |  |                    |                 | Corporate Bonds - 97.71% (continued)   |  |                  |                 |
| Germany (continued)  |  |                    |                 | Guernsey   |  |                  |                 |
| EUR 690,000  | Volkswagen Financial Services AG, 2.500%, 06/04/23 | 721,630            | 0.04            | EUR 620,000  | Globalworth Real Estate Investments Ltd, 3.000%, 29/03/25                | 667,163          | 0.03            |
| EUR 690,000  | Volkswagen Financial Services AG, 0.875%, 12/04/23 | 701,896            | 0.03            | EUR 350,000  | Globalworth Real Estate Investments Ltd, 2.950%, 29/07/26                | 379,327          | 0.02            |
| EUR 490,000  | Volkswagen Financial Services AG, 1.375%, 16/10/23 | 506,724            | 0.03            | EUR 300,000  | Sirius Real Estate Ltd, 1.125%, perpetual                                | 299,514          | 0.02            |
| EUR 670,000  | Volkswagen Financial Services AG, 1.500%, 01/10/24 | 701,771            | 0.03            |  |  |                  |                 |
| EUR 500,000  | Volkswagen Financial Services AG, 1.500%, 01/10/24 | 523,710            | 0.03            | <b>Total Guernsey</b>  |  | <b>1,346,004</b> | <b>0.07</b>     |
| EUR 1,690,000  | Volkswagen Financial Services AG, 3.000%, 06/04/25 | 1,873,095          | 0.09            | Hungary  |  |                  |                 |
| EUR 690,000  | Volkswagen Financial Services AG, 2.250%, 16/10/26 | 763,795            | 0.04            | EUR 590,000  | MOL Hungarian Oil & Gas PLC, 2.625%, 28/04/23                            | 616,945          | 0.03            |
| EUR 690,000  | Volkswagen Financial Services AG, 2.250%, 01/10/27 | 767,549            | 0.04            | EUR 350,000  | MOL Hungarian Oil & Gas PLC, 1.500%, 08/10/27                            | 364,364          | 0.02            |
| EUR 880,000  | Volkswagen Financial Services AG, 3.375%, 06/04/28 | 1,047,737          | 0.05            | <b>Total Hungary</b>   |  | <b>981,309</b>   | <b>0.05</b>     |
| EUR 500,000  | Volkswagen Leasing GmbH, 2.375%, 06/09/22          | 515,375            | 0.03            | Iceland  |  |                  |                 |
| EUR 625,000  | Volkswagen Leasing GmbH, 1.000%, 16/02/23          | 636,481            | 0.03            | EUR 190,000  | Arion Banki HF, 1.000%, 20/03/23   | 192,816          | 0.01            |
| EUR 1,120,000  | Volkswagen Leasing GmbH, zero coupon, 12/07/23     | 1,121,162          | 0.06            | EUR 400,000  | Arion Banki HF, 0.625%, 27/05/24   | 403,316          | 0.02            |
| EUR 1,040,000  | Volkswagen Leasing GmbH, 2.625%, 15/01/24          | 1,110,845          | 0.06            | <b>Total Iceland</b>   |  | <b>596,132</b>   | <b>0.03</b>     |
| EUR 760,000  | Volkswagen Leasing GmbH, 1.125%, 04/04/24          | 783,666            | 0.04            | Ireland  |  |                  |                 |
| EUR 760,000  | Volkswagen Leasing GmbH, 1.375%, 20/01/25          | 794,869            | 0.04            | EUR 910,000  | Abbott Ireland Financing DAC, 0.875%, 27/09/23                           | 932,859          | 0.05            |
| EUR 520,000  | Volkswagen Leasing GmbH, 1.625%, 15/08/25          | 551,580            | 0.03            | EUR 690,000  | Abbott Ireland Financing DAC, 0.100%, 19/11/24                           | 695,651          | 0.03            |
| EUR 565,000  | Volkswagen Leasing GmbH, 0.250%, 12/01/26          | 566,763            | 0.03            | EUR 970,000  | Abbott Ireland Financing DAC, 1.500%, 27/09/26                           | 1,041,305        | 0.05            |
| EUR 190,000  | Volkswagen Leasing GmbH, 1.500%, 19/06/26          | 201,581            | 0.01            | EUR 690,000  | Abbott Ireland Financing DAC, 0.375%, 19/11/27                           | 699,225          | 0.04            |
| EUR 400,000  | Volkswagen Leasing GmbH, 0.375%, 20/07/26          | 401,304            | 0.02            | EUR 350,000  | AIB Group PLC, 2.250%, 03/07/25  | 379,246          | 0.02            |
| EUR 880,000  | Volkswagen Leasing GmbH, 0.500%, 12/01/29          | 874,544            | 0.04            | EUR 1,000,000  | AIB Group PLC, 0.500%, 17/11/27  | 1,002,680        | 0.05            |
| EUR 100,000  | Volkswagen Leasing GmbH, 0.625%, 19/07/29          | 99,935             | 0.00            | EUR 830,000  | Aquarius & Investments PLC for Zurich Insurance Co Ltd, 4.250%, 02/10/43 | 907,281          | 0.05            |
| EUR 1,000,000  | Volkswagen Leasing GmbH, zero coupon, perpetual    | 999,100            | 0.05            | EUR 290,000  | Atlas Copco Finance DAC, 0.125%, 03/09/29                                | 286,572          | 0.01            |
| EUR 400,000  | Vonovia SE, zero coupon, 16/09/24                  | 401,248            | 0.02            | EUR 480,000  | Bank of Ireland Group PLC, 1.375%, 29/08/23                              | 494,986          | 0.02            |
| EUR 800,000  | Vonovia SE, 0.375%, 16/06/27                       | 801,736            | 0.04            | EUR 480,000  | Bank of Ireland Group PLC, 0.750%, 08/07/24                              | 487,363          | 0.02            |
| EUR 1,300,000  | Vonovia SE, 0.625%, 14/12/29                       | 1,296,455          | 0.06            | EUR 395,000  | Bank of Ireland Group PLC, 1.000%, 25/11/25                              | 405,811          | 0.02            |
| EUR 300,000  | Vonovia SE, 1.000%, 16/06/33                       | 301,665            | 0.01            | EUR 600,000  | Bank of Ireland Group PLC, 0.375%, 10/05/27                              | 596,706          | 0.03            |
| EUR 350,000  | WPP Finance Deutschland GmbH, 1.625%, 23/03/30     | 381,801            | 0.02            | EUR 700,000  | CCEP Finance Ireland DAC, zero coupon, 06/09/25                          | 700,266          | 0.04            |
| <b>Total Germany</b>   |  | <b>173,162,406</b> | <b>8.73</b>     | EUR 400,000  | CCEP Finance Ireland DAC, 0.500%, 06/09/29                               | 399,748          | 0.02            |
|  |  |                    |                 | EUR 200,000  | CCEP Finance Ireland DAC, 0.875%, 06/05/33                               | 199,772          | 0.01            |
|  |  |                    |                 | EUR 400,000  | CCEP Finance Ireland DAC, 1.500%, 06/05/41                               | 403,364          | 0.02            |
|  |  |                    |                 | EUR 200,000  | CCEP Finance Ireland DAC, 0.500%, perpetual                              | 199,874          | 0.01            |
|  |  |                    |                 | EUR 600,000  | CCEP Finance Ireland DAC, 1.500%, perpetual                              | 605,046          | 0.03            |

## Schedule of Investments (continued)

as at 30 June 2021 (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 - 97.71% (continued)   |   |              |                 | Corporate Bonds - 97.71% (continued)   |   |                   |                 |
| Ireland (continued)  |   |              |                 | Ireland (continued)  |   |                   |                 |
| EUR 350,000  | Cloverie PLC for Swiss Reinsurance Co Ltd, 6.625%, 01/09/42 | 376,863      | 0.02            | EUR 660,000  | Johnson Controls International plc, 1.000%, 15/09/23                                    | 675,259           | 0.03            |
| EUR 280,000  | Cloverie PLC for Zurich Insurance Co Ltd, 1.750%, 16/09/24  | 297,914      | 0.01            | EUR 350,000  | Johnson Controls International plc, 1.375%, 25/02/25                                    | 366,216           | 0.02            |
| EUR 380,000  | Cloverie PLC for Zurich Insurance Co Ltd, 1.500%, 15/12/28  | 414,489      | 0.02            | EUR 895,000  | Johnson Controls International plc / Tyco Fire & Security Finance SCA, 0.375%, 15/09/27 | 897,076           | 0.05            |
| EUR 435,000  | CRH Finance DAC, 3.125%, 03/04/23                           | 460,447      | 0.02            | EUR 350,000  | Johnson Controls International plc / Tyco Fire & Security Finance SCA, 1.000%, 15/09/32 | 356,864           | 0.02            |
| EUR 355,000  | CRH Finance DAC, 1.375%, 18/10/28                           | 382,200      | 0.02            | EUR 550,000  | Kerry Group Financial Services, 2.375%, 10/09/25  | 602,580           | 0.03            |
| EUR 500,000  | Cyrusone Europe Finance DAC, 1.125%, 26/05/28               | 497,220      | 0.02            | EUR 690,000  | Kerry Group Financial Services Unltd Co, 0.625%, 20/09/29                               | 696,300           | 0.04            |
| EUR 410,000  | Dell Bank International DAC, 0.625%, 17/10/22               | 414,403      | 0.02            | EUR 480,000  | Liberty Mutual Finance Europe DAC, 1.750%, 27/03/24                                     | 501,662           | 0.03            |
| EUR 390,000  | Dell Bank International DAC, 1.625%, perpetual              | 407,523      | 0.02            | EUR 550,000  | PartnerRe Ireland Finance DAC, 1.250%, 15/09/26   | 578,127           | 0.03            |
| EUR 390,000  | Eaton Capital Unlimited Co, 0.750%, 20/09/24                | 400,195      | 0.02            | EUR 200,000  | Roadster Finance DAC, 1.625%, 09/12/24  | 207,054           | 0.01            |
| EUR 410,000  | Eaton Capital Unlimited Co, 0.697%, 14/05/25                | 421,099      | 0.02            | EUR 280,000  | Roadster Finance DAC, 2.375%, 08/12/27  | 299,001           | 0.01            |
| EUR 1,000,000  | Eaton Capital Unlimited Co, 0.128%, 08/03/26                | 1,000,590    | 0.05            | EUR 690,000  | Ryanair DAC, 1.125%, 10/03/23   | 702,799           | 0.04            |
| EUR 1,000,000  | Eaton Capital Unlimited Co, 0.577%, 08/03/30                | 1,000,960    | 0.05            | EUR 600,000  | Ryanair DAC, 1.125%, 15/08/23   | 613,236           | 0.03            |
| EUR 520,000  | Fresenius Finance Ireland PLC, 1.500%, 30/01/24             | 539,334      | 0.03            | EUR 610,000  | Ryanair DAC, 2.875%, 15/09/25   | 667,511           | 0.03            |
| EUR 400,000  | Fresenius Finance Ireland PLC, zero coupon, 01/10/25        | 399,072      | 0.02            | EUR 1,200,000  | Ryanair DAC, 0.875%, 25/05/26   | 1,204,608         | 0.06            |
| EUR 410,000  | Fresenius Finance Ireland PLC, 2.125%, 01/02/27             | 451,119      | 0.02            | EUR 1,500,000  | Smurfit Kappa Acquisitions ULC, 2.875%, 15/01/26  | 1,659,975         | 0.08            |
| EUR 400,000  | Fresenius Finance Ireland PLC, 0.500%, 01/10/28             | 400,296      | 0.02            | EUR 525,000  | Transmission Finance DAC, 0.375%, 18/06/28  | 521,078           | 0.03            |
| EUR 400,000  | Fresenius Finance Ireland PLC, 0.875%, 01/10/31             | 398,568      | 0.02            | EUR 690,000  | Zurich Finance Ireland Designated Activity Co, 1.875%, 17/09/50                         | 725,901           | 0.04            |
| EUR 350,000  | Fresenius Finance Ireland PLC, 3.000%, 30/01/32             | 424,938      | 0.02            | <b>Total Ireland</b>   |   | <b>35,674,158</b> | <b>1.80</b>     |
| EUR 690,000  | GE Capital European Funding Unlimited Co, 2.625%, 15/03/23  | 723,713      | 0.04            | <b>Italy</b>   |   |                   |                 |
| EUR 100,000  | GE Capital European Funding Unlimited Co, 4.625%, 22/02/27  | 124,005      | 0.01            | EUR 350,000  | 2i Rete Gas SpA, 3.000%, 16/07/24   | 381,892           | 0.02            |
| EUR 910,000  | GE Capital European Funding Unlimited Co, 6.025%, 01/03/38  | 1,495,266    | 0.08            | EUR 690,000  | 2i Rete Gas SpA, 2.195%, 11/09/25   | 745,566           | 0.04            |
| EUR 615,000  | Glencore Capital Finance DAC, 1.125%, 10/03/28              | 625,646      | 0.03            | EUR 350,000  | 2i Rete Gas SpA, 1.750%, 28/08/26   | 375,735           | 0.02            |
| EUR 400,000  | Glencore Capital Finance DAC, 1.250%, 01/03/33              | 390,308      | 0.02            | EUR 620,000  | 2i Rete Gas SpA, 1.608%, 31/10/27   | 663,450           | 0.03            |
| EUR 500,000  | Glencore Capital Finance DAC, 0.750%, perpetual             | 491,335      | 0.02            | EUR 500,000  | 2i Rete Gas SpA, 0.579%, 29/01/31   | 490,250           | 0.02            |
| EUR 220,000  | Grenke Finance Plc, 1.500%, 05/10/23                        | 213,266      | 0.01            | EUR 350,000  | Aeroporti di Roma SpA, 1.625%, 08/06/27   | 368,694           | 0.02            |
| EUR 400,000  | Grenke Finance Plc, 1.500%, 05/10/23                        | 387,756      | 0.02            | EUR 500,000  | Aeroporti di Roma SpA, 1.750%, 30/07/31   | 521,200           | 0.03            |
| EUR 350,000  | Grenke Finance PLC, 0.625%, 09/01/25                        | 321,556      | 0.02            | EUR 500,000  | Anima Holdings SpA, 1.500%, 22/04/28  | 501,840           | 0.03            |
| EUR 500,000  | Hammerson Ireland Finance DAC, 1.750%, 03/06/27             | 501,075      | 0.03            | EUR 1,380,000  | Assicurazioni Generali SpA, 5.125%, 16/09/24  | 1,627,627         | 0.08            |
|  |   |              |                 | EUR 500,000  | Assicurazioni Generali SpA, 4.125%, 04/05/26  | 586,080           | 0.03            |
|  |   |              |                 | EUR 480,000  | Assicurazioni Generali SpA, 3.875%, 29/01/29  | 566,707           | 0.03            |

## Schedule of Investments (continued)

as at 30 June 2021 (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 - 97.71% (continued)   |   |              |                 | Corporate Bonds - 97.71% (continued)   |  |              |                 |
| Italy (continued)  |   |              |                 | Italy (continued)  |  |              |                 |
| EUR 280,000  | Assicurazioni Generali SpA, 2.124%, 01/10/30  | 296,514      | 0.01            | EUR 545,000  | FCA Bank SpA, 0.500%, 13/09/24                                 | 552,516      | 0.03            |
| EUR 875,000  | Assicurazioni Generali SpA, 2.429%, 14/07/31  | 942,104      | 0.05            | EUR 500,000  | FCA Bank SpA, 0.500%, perpetual                                | 505,390      | 0.03            |
| EUR 600,000  | Assicurazioni Generali SpA, 10.125%, 10/07/42 | 662,442      | 0.03            | EUR 690,000  | Intesa Sanpaolo SpA, 2.125%, 30/08/23                          | 723,534      | 0.04            |
| EUR 600,000  | Assicurazioni Generali SpA, 7.750%, 12/12/42  | 666,612      | 0.03            | EUR 690,000  | Intesa Sanpaolo SpA, 4.000%, 30/10/23                          | 756,205      | 0.04            |
| EUR 900,000  | Assicurazioni Generali SpA, 5.500%, 27/10/47  | 1,109,250    | 0.06            | EUR 830,000  | Intesa Sanpaolo SpA, 1.375%, 18/01/24                          | 860,984      | 0.04            |
| EUR 900,000  | Assicurazioni Generali SpA, 5.000%, 08/06/48  | 1,090,989    | 0.05            | EUR 1,010,000  | Intesa Sanpaolo SpA, 1.000%, 04/07/24                          | 1,040,098    | 0.05            |
| EUR 1,040,000  | Buzzi Unicem SpA, 2.125%, 28/04/23            | 1,077,679    | 0.05            | EUR 1,570,000  | Intesa Sanpaolo SpA, 2.125%, 26/05/25                          | 1,686,133    | 0.08            |
| EUR 350,000  | Covivio, 1.625%, 17/10/24                     | 367,847      | 0.02            | EUR 690,000  | Intesa Sanpaolo SpA, 1.000%, 19/11/26                          | 711,314      | 0.04            |
| EUR 280,000  | Covivio, 2.375%, 20/02/28                     | 311,133      | 0.02            | EUR 920,000  | Intesa Sanpaolo SpA, 0.750%, 16/03/28                          | 924,931      | 0.05            |
| EUR 550,000  | Enel SpA, 5.250%, 20/05/24                    | 636,641      | 0.03            | EUR 970,000  | Intesa Sanpaolo SpA, 1.750%, 20/03/28                          | 1,036,396    | 0.05            |
| EUR 720,000  | Enel SpA, 5.625%, 21/06/27                    | 952,769      | 0.05            | EUR 1,520,000  | Intesa Sanpaolo SpA, 1.750%, 04/07/29                          | 1,627,859    | 0.08            |
| EUR 690,000  | Enel SpA, 3.500%, 24/05/80                    | 754,115      | 0.04            | EUR 280,000  | Iren SpA, 2.750%, 02/11/22                                     | 291,220      | 0.01            |
| EUR 550,000  | Enel SpA, 3.375%, 24/11/81                    | 609,059      | 0.03            | EUR 350,000  | Iren SpA, 0.875%, 04/11/24                                     | 360,220      | 0.02            |
| EUR 1,020,000  | Enel SpA, 1.375%, 31/12/99                    | 1,007,383    | 0.05            | EUR 350,000  | Iren SpA, 1.950%, 19/09/25                                     | 375,050      | 0.02            |
| EUR 800,000  | Enel SpA, 1.875%, 31/12/99                    | 787,440      | 0.04            | EUR 200,000  | Iren SpA, 1.500%, 24/10/27                                     | 213,440      | 0.01            |
| EUR 620,000  | Enel SpA, 2.500%, 31/12/99                    | 649,537      | 0.03            | EUR 480,000  | Iren SpA, 0.875%, 14/10/29                                     | 489,667      | 0.02            |
| EUR 190,000  | Enel SpA, 2.250%, perpetual                   | 198,801      | 0.01            | EUR 350,000  | Iren SpA, 1.000%, 01/07/30                                     | 359,093      | 0.02            |
| EUR 500,000  | Enel SpA, 2.250%, perpetual                   | 523,160      | 0.03            | EUR 380,000  | Iren SpA, 0.250%, 17/01/31                                     | 364,055      | 0.02            |
| EUR 390,000  | Eni SpA, 3.250%, 10/07/23                     | 417,908      | 0.02            | EUR 455,000  | Italgas SpA, 0.250%, 24/06/25                                  | 457,662      | 0.02            |
| EUR 480,000  | Eni SpA, 1.750%, 18/01/24                     | 503,477      | 0.03            | EUR 410,000  | Italgas SpA, 1.625%, 19/01/27                                  | 441,791      | 0.02            |
| EUR 620,000  | Eni SpA, 0.625%, 19/09/24                     | 634,849      | 0.03            | EUR 300,000  | Italgas SpA, zero coupon, 16/02/28                             | 292,062      | 0.01            |
| EUR 480,000  | Eni SpA, 1.000%, 14/03/25                     | 498,322      | 0.02            | EUR 480,000  | Italgas SpA, 1.625%, 18/01/29                                  | 521,938      | 0.03            |
| EUR 970,000  | Eni SpA, 3.750%, 12/09/25                     | 1,123,464    | 0.06            | EUR 410,000  | Italgas SpA, 0.875%, 24/04/30                                  | 418,335      | 0.02            |
| EUR 760,000  | Eni SpA, 1.500%, 02/02/26                     | 811,650      | 0.04            | EUR 350,000  | Italgas SpA, 1.000%, 11/12/31                                  | 356,874      | 0.02            |
| EUR 830,000  | Eni SpA, 1.250%, 18/05/26                     | 877,509      | 0.04            | EUR 300,000  | Italgas SpA, 0.500%, 16/02/33                                  | 286,896      | 0.01            |
| EUR 690,000  | Eni SpA, 1.500%, 17/01/27                     | 740,853      | 0.04            | EUR 580,000  | Mediobanca Banca di Credito Finanziario SpA, 0.625%, 27/09/22  | 586,264      | 0.03            |
| EUR 620,000  | Eni SpA, 1.625%, 17/05/28                     | 677,821      | 0.03            | EUR 395,000  | Mediobanca Banca di Credito Finanziario SpA, 1.625%, 07/01/25  | 415,639      | 0.02            |
| EUR 500,000  | Eni SpA, 0.375%, 14/06/28                     | 501,790      | 0.03            | EUR 500,000  | Mediobanca Banca di Credito Finanziario SpA, 1.125%, 23/04/25  | 514,980      | 0.03            |
| EUR 690,000  | Eni SpA, 1.125%, 19/09/28                     | 729,364      | 0.04            | EUR 500,000  | Mediobanca Banca di Credito Finanziario SpA, 1.000%, perpetual | 515,115      | 0.03            |
| EUR 830,000  | Eni SpA, 3.625%, 29/01/29                     | 1,033,234    | 0.05            | EUR 385,000  | Mediobanca Di Cred Fin, 1.125%, 15/07/25                       | 398,964      | 0.02            |
| EUR 690,000  | Eni SpA, 0.625%, 23/01/30                     | 695,223      | 0.03            | EUR 690,000  | Mediobanca Di Cred Fin, 0.875%, 15/01/26                       | 706,608      | 0.04            |
| EUR 1,170,000  | Eni SpA, 2.000%, 18/05/31                     | 1,319,280    | 0.07            | EUR 95,000   | Mediobanca Di Cred Fin, 1.000%, 08/09/27                       | 97,872       | 0.00            |
| EUR 590,000  | Eni SpA, 1.000%, 11/10/34                     | 603,953      | 0.03            | EUR 480,000  | Snam SpA, zero coupon, 12/05/24                                | 481,762      | 0.02            |
| EUR 800,000  | Eni SpA, 2.750%, 31/12/99                     | 804,952      | 0.04            | EUR 1,595,000  | Snam SpA, zero coupon, 15/08/25                                | 1,571,840    | 0.08            |
| EUR 800,000  | Eni SpA, 2.000%, perpetual                    | 799,856      | 0.04            | EUR 350,000  | Snam SpA, 1.250%, 28/08/25                                     | 367,231      | 0.02            |
| EUR 1,040,000  | Eni SpA, 2.625%, perpetual                    | 1,092,603    | 0.05            |  |  |              |                 |
| EUR 1,310,000  | Eni SpA, 3.375%, perpetual                    | 1,391,574    | 0.07            |  |  |              |                 |
| EUR 490,000  | Erg SpA, 1.875%, 11/04/25                     | 520,238      | 0.03            |  |  |              |                 |
| EUR 410,000  | ERG SpA, 0.500%, 11/09/27                     | 409,438      | 0.02            |  |  |              |                 |
| EUR 550,000  | EssilorLuxottica SA, 2.625%, 10/02/24         | 591,926      | 0.03            |  |  |              |                 |
| EUR 410,000  | FCA Bank SpA, 0.625%, 24/11/22                | 414,186      | 0.02            |  |  |              |                 |
| EUR 690,000  | FCA Bank SpA, 0.250%, 28/02/23                | 693,919      | 0.03            |  |  |              |                 |
| EUR 25,000   | FCA Bank SpA, 0.500%, 18/09/23                | 25,270       | 0.00            |  |  |              |                 |
| EUR 190,000  | FCA Bank SpA, 0.125%, 16/11/23                | 190,600      | 0.01            |  |  |              |                 |
| EUR 500,000  | FCA Bank SpA, zero coupon, 16/04/24           | 499,915      | 0.03            |  |  |              |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (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 - 97.71% (continued)   |   |                   |                 | Corporate Bonds - 97.71% (continued)   |   |              |                 |
| Italy (continued)  |   |                   |                 | Japan (continued)  |   |              |                 |
| EUR 1,830,000  | Snam SpA, 0.875%, 25/10/26                                      | 1,895,093         | 0.10            | EUR 575,000  | Asahi Group Holdings Ltd, 0.541%, 23/10/28            | 579,554      | 0.03            |
| EUR 460,000  | Snam SpA, 1.375%, 25/10/27                                      | 489,836           | 0.02            | EUR 200,000  | Asahi Group Holdings Ltd, 0.336%, perpetual           | 200,866      | 0.01            |
| EUR 410,000  | Snam SpA, 0.750%, 17/06/30                                      | 416,175           | 0.02            | EUR 410,000  | Mitsubishi UFJ Financial Group Inc, 0.680%, 26/01/23  | 416,113      | 0.02            |
| EUR 200,000  | Snam SpA, 0.625%, 30/06/31                                      | 198,218           | 0.01            | EUR 350,000  | Mitsubishi UFJ Financial Group Inc, 0.980%, 09/10/23  | 359,405      | 0.02            |
| EUR 415,000  | Snam SpA, 1.000%, 12/09/34                                      | 418,893           | 0.02            | EUR 400,000  | Mitsubishi UFJ Financial Group Inc, 0.978%, 09/06/24  | 413,140      | 0.02            |
| EUR 540,000  | Societa Iniziative Autostradali e Servizi SpA, 3.375%, 13/02/24 | 584,734           | 0.03            | EUR 550,000  | Mitsubishi UFJ Financial Group Inc, 0.872%, 07/09/24  | 566,957      | 0.03            |
| EUR 410,000  | Societa Iniziative Autostradali e Servizi SpA, 1.625%, 08/02/28 | 422,202           | 0.02            | EUR 400,000  | Mitsubishi UFJ Financial Group Inc, 0.337%, 08/06/27  | 401,460      | 0.02            |
| EUR 820,000  | Terna Rete Elettrica Nazionale SpA, 1.000%, 23/07/23            | 841,738           | 0.04            | EUR 535,000  | Mitsubishi UFJ Financial Group Inc, 0.848%, 19/07/29  | 552,602      | 0.03            |
| EUR 480,000  | Terna Rete Elettrica Nazionale SpA, 4.900%, 28/10/24            | 559,574           | 0.03            | EUR 240,000  | Mizuho Financial Group Inc, 1.020%, 11/10/23          | 246,588      | 0.01            |
| EUR 305,000  | Terna Rete Elettrica Nazionale SpA, 0.125%, 25/07/25            | 306,650           | 0.02            | EUR 550,000  | Mizuho Financial Group Inc, 0.523%, 10/06/24          | 559,878      | 0.03            |
| EUR 450,000  | Terna Rete Elettrica Nazionale SpA, 1.000%, 10/04/26            | 470,313           | 0.02            | EUR 410,000  | Mizuho Financial Group Inc, 0.118%, 06/09/24          | 412,468      | 0.02            |
| EUR 870,000  | Terna Rete Elettrica Nazionale SpA, 1.375%, 26/07/27            | 928,499           | 0.05            | EUR 280,000  | Mizuho Financial Group Inc, 0.956%, 16/10/24          | 289,352      | 0.01            |
| EUR 590,000  | Terna Rete Elettrica Nazionale SpA, 1.000%, 11/10/28            | 618,786           | 0.03            | EUR 660,000  | Mizuho Financial Group Inc, 0.214%, 07/10/25          | 664,884      | 0.03            |
| EUR 350,000  | Terna Rete Elettrica Nazionale SpA, 0.375%, 25/09/30            | 343,207           | 0.02            | EUR 1,000,000  | Mizuho Financial Group Inc, 0.184%, 13/04/26          | 1,000,530    | 0.05            |
| EUR 350,000  | Terna Rete Elettrica Nazionale SpA, 0.750%, 24/07/32            | 349,937           | 0.02            | EUR 280,000  | Mizuho Financial Group Inc, 1.598%, 10/04/28          | 304,217      | 0.01            |
| EUR 1,000,000  | Terna SPA, 0.375%, 23/06/29                                     | 1,001,060         | 0.05            | EUR 410,000  | Mizuho Financial Group Inc, 0.402%, 06/09/29          | 404,703      | 0.02            |
| EUR 1,150,000  | UniCredit SpA, 1.000%, 18/01/23                                 | 1,169,423         | 0.06            | EUR 690,000  | Mizuho Financial Group Inc, 0.797%, 15/04/30          | 702,075      | 0.04            |
| EUR 530,000  | UniCredit SpA, 2.000%, 04/03/23                                 | 548,815           | 0.03            | EUR 700,000  | Mizuho Financial Group Inc, 0.693%, 07/10/30          | 702,744      | 0.04            |
| EUR 715,000  | UniCredit SpA, 0.500%, 09/04/25                                 | 722,715           | 0.04            | EUR 600,000  | Mizuho Financial Group Inc, 0.843%, 12/04/33          | 600,078      | 0.03            |
| EUR 1,040,000  | UniCredit SpA, 1.250%, 25/06/25                                 | 1,070,971         | 0.05            | EUR 500,000  | Nidec Corp, 0.046%, 30/03/26                          | 499,960      | 0.02            |
| EUR 500,000  | UniCredit SpA, 1.625%, 03/07/25                                 | 517,010           | 0.03            | EUR 620,000  | Nissan Motor Co Ltd, 2.652%, 17/03/26                 | 675,856      | 0.03            |
| EUR 1,000,000  | UniCredit SpA, 0.325%, 19/01/26                                 | 998,420           | 0.05            | EUR 120,000  | Nissan Motor Co Ltd, 3.201%, 17/09/28                 | 135,854      | 0.01            |
| EUR 970,000  | UniCredit SpA, 1.200%, 20/01/26                                 | 990,205           | 0.05            | EUR 460,000  | Nissan Motor Co Ltd, 1.940%, perpetual                | 479,154      | 0.02            |
| EUR 890,000  | UniCredit SpA, 1.250%, 16/06/26                                 | 920,687           | 0.05            | EUR 500,000  | Nissan Motor Co Ltd, 3.201%, perpetual                | 566,060      | 0.03            |
| EUR 550,000  | UniCredit SpA, 2.125%, 24/10/26                                 | 598,136           | 0.03            | EUR 1,000,000  | NTT Finance Corp, zero coupon, 03/03/25               | 1,002,880    | 0.05            |
| EUR 980,000  | UniCredit SpA, 2.200%, 22/07/27                                 | 1,042,808         | 0.05            | EUR 800,000  | NTT Finance Corp, 0.342%, 03/03/30                    | 797,488      | 0.04            |
| EUR 550,000  | UniCredit SpA, 1.800%, 20/01/30                                 | 570,999           | 0.03            | EUR 350,000  | Sumitomo Mitsui Banking Corp, 2.750%, 24/07/23        | 372,036      | 0.02            |
| EUR 1,000,000  | UniCredit SpA, 0.850%, 19/01/31                                 | 982,600           | 0.05            | EUR 410,000  | Sumitomo Mitsui Financial Group Inc, 0.819%, 23/07/23 | 418,774      | 0.02            |
| EUR 350,000  | Unione di Banche Italiane SpA, 1.000%, 22/07/22                 | 354,634           | 0.02            | EUR 190,000  | Sumitomo Mitsui Financial Group Inc, 0.465%, 30/05/24 | 193,221      | 0.01            |
| EUR 480,000  | Unione di Banche Italiane SpA, 0.750%, 17/10/22                 | 486,149           | 0.02            |  |   |              |                 |
| EUR 410,000  | Unione di Banche Italiane SpA, 1.500%, 10/04/24                 | 427,363           | 0.02            |  |   |              |                 |
| <b>Total Italy</b>   |   | <b>80,631,478</b> | <b>4.06</b>     |  |   |              |                 |
| Japan  |   |                   |                 |  |   |              |                 |
| EUR 700,000  | Asahi Group Holdings Ltd, 0.010%, 19/04/24                      | 701,834           | 0.03            |  |   |              |                 |
| EUR 655,000  | Asahi Group Holdings Ltd, 0.155%, 23/10/24                      | 659,388           | 0.03            |  |   |              |                 |
| EUR 500,000  | Asahi Group Holdings Ltd, 1.151%, 19/09/25                      | 523,815           | 0.03            |  |   |              |                 |
| EUR 390,000  | Asahi Group Holdings Ltd, 0.336%, 19/04/27                      | 391,689           | 0.02            |  |   |              |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (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 - 97.71% (continued)   |   |                   |                 | Corporate Bonds - 97.71% (continued)   |  |                  |                 |
| Japan (continued)  |   |                   |                 | Korea  |  |                  |                 |
| EUR 390,000  | Sumitomo Mitsui Financial Group Inc, 0.934%, 11/10/24   | 403,135           | 0.02            | EUR 620,000  | LG Chem Ltd, 0.500%, 15/04/23  | 625,729          | 0.03            |
| EUR 1,240,000  | Sumitomo Mitsui Financial Group Inc, 1.546%, 15/06/26   | 1,324,717         | 0.07            | EUR 280,000  | POSCO, 0.500%, 17/01/24  | 281,923          | 0.02            |
| EUR 370,000  | Sumitomo Mitsui Financial Group Inc, 1.413%, 14/06/27   | 393,884           | 0.02            | EUR 410,000  | Shinhan Bank Co Ltd, 0.250%, 16/10/24  | 413,555          | 0.02            |
| EUR 540,000  | Sumitomo Mitsui Financial Group Inc, 0.303%, 28/10/27   | 536,798           | 0.03            | <b>Total Korea</b>   |  | <b>1,321,207</b> | <b>0.07</b>     |
| EUR 1,040,000  | Sumitomo Mitsui Financial Group Inc, 0.632%, 23/10/29   | 1,046,635         | 0.05            | Luxembourg   |  |                  |                 |
| EUR 1,170,000  | Takeda Pharmaceutical Co Ltd, 1.125%, 21/11/22          | 1,191,961         | 0.06            | EUR 200,000  | Alpha Trains Finance SA, 2.064%, 30/06/25  | 209,182          | 0.01            |
| EUR 1,110,000  | Takeda Pharmaceutical Co Ltd, 2.250%, 21/11/26          | 1,226,716         | 0.06            | EUR 600,000  | Aroundtown SA, 1.000%, 07/01/25  | 616,050          | 0.03            |
| EUR 690,000  | Takeda Pharmaceutical Co Ltd, 0.750%, 09/07/27          | 707,712           | 0.04            | EUR 700,000  | Aroundtown SA, 0.625%, 09/07/25  | 710,843          | 0.04            |
| EUR 690,000  | Takeda Pharmaceutical Co Ltd, 1.000%, 09/07/29          | 712,777           | 0.04            | EUR 300,000  | Aroundtown SA, 1.875%, 19/01/26  | 321,621          | 0.02            |
| EUR 1,310,000  | Takeda Pharmaceutical Co Ltd, 3.000%, 21/11/30          | 1,570,284         | 0.08            | EUR 300,000  | Aroundtown SA, zero coupon, 16/07/26   | 293,175          | 0.01            |
| EUR 690,000  | Takeda Pharmaceutical Co Ltd, 1.375%, 09/07/32          | 719,021           | 0.04            | EUR 700,000  | Aroundtown SA, 2.000%, 02/11/26  | 752,878          | 0.04            |
| <b>Total Japan</b>   |   | <b>26,629,263</b> | <b>1.34</b>     | EUR 700,000  | Aroundtown SA, 1.625%, 31/01/28  | 738,759          | 0.04            |
| Jersey   |   |                   |                 | EUR 500,000  | Aroundtown SA, 1.625%, perpetual   | 481,075          | 0.02            |
| EUR 480,000  | Aptiv PLC, 1.500%, 10/03/25                             | 502,555           | 0.03            | EUR 500,000  | Aroundtown SA, 2.125%, perpetual   | 500,725          | 0.03            |
| EUR 410,000  | Aptiv PLC, 1.600%, 15/09/28                             | 439,381           | 0.02            | EUR 410,000  | Aroundtown SA, 2.875%, perpetual   | 420,197          | 0.02            |
| EUR 690,000  | Atrium European Real Estate Ltd, 3.000%, 11/09/25       | 747,422           | 0.04            | EUR 410,000  | Becton Dickinson Euro Finance Sarl, 0.632%, 04/06/23   | 415,674          | 0.02            |
| EUR 820,000  | Glencore Finance Europe Ltd, 1.875%, 13/09/23           | 849,913           | 0.04            | EUR 900,000  | Becton Dickinson Euro Finance Sarl, 1.208%, 04/06/26   | 941,931          | 0.05            |
| EUR 540,000  | Glencore Finance Europe Ltd, 0.625%, 11/09/24           | 548,300           | 0.03            | EUR 535,000  | Becton Dickinson Euro Finance Sarl, 1.213%, 12/02/36   | 529,837          | 0.03            |
| EUR 760,000  | Glencore Finance Europe Ltd, 1.750%, 17/03/25           | 798,266           | 0.04            | EUR 320,000  | Bevco Lux Sarl, 1.500%, 16/09/27   | 335,651          | 0.02            |
| EUR 280,000  | Glencore Finance Europe Ltd, 3.750%, 01/04/26           | 320,793           | 0.02            | EUR 480,000  | Blackstone Property Partners Europe Holdings Sarl, 1.400%, 06/07/22                          | 485,146          | 0.02            |
| EUR 280,000  | Glencore Finance Europe Ltd, 1.500%, 15/10/26           | 293,577           | 0.01            | EUR 410,000  | Blackstone Property Partners Europe Holdings Sarl, 2.000%, 15/02/24                          | 427,236          | 0.02            |
| EUR 480,000  | Heathrow Funding Ltd, 1.500%, 11/02/30                  | 494,405           | 0.03            | EUR 490,000  | Blackstone Property Partners Europe Holdings Sarl, 2.200%, 24/07/25                          | 523,359          | 0.03            |
| EUR 500,000  | Heathrow Funding Ltd, 1.125%, 08/10/30                  | 495,045           | 0.03            | EUR 490,000  | Blackstone Property Partners Europe Holdings Sarl, 1.250%, 26/04/27                          | 500,770          | 0.03            |
| EUR 550,000  | Heathrow Funding Ltd, 1.875%, 12/07/32                  | 582,901           | 0.03            | EUR 480,000  | Blackstone Property Partners Europe Holdings Sarl, 1.750%, 12/03/29                          | 498,312          | 0.02            |
| EUR 410,000  | Heathrow Funding Ltd, 1.875%, 14/03/34                  | 428,421           | 0.02            | EUR 500,000  | Blackstone Property Partners Europe Holdings Sarl, 1.000%, perpetual                         | 497,700          | 0.02            |
| EUR 650,000  | Heathrow Funding Ltd, 1.500%, perpetual                 | 678,002           | 0.03            | EUR 600,000  | CBRE Global Investors Open-Ended Fund SCA SICAV-SIF Pan European Core Fund, 0.500%, 27/01/28 | 594,534          | 0.03            |
| EUR 400,000  | Kennedy Wilson Europe Real Estate Ltd, 3.250%, 12/11/25 | 430,792           | 0.02            | EUR 1,140,000  | CK Hutchison Group Telecom Finance SA, 0.375%, 17/10/23                                      | 1,150,009        | 0.06            |
| EUR 620,000  | Swiss Re Finance Jersey Ltd, 1.375%, 27/05/23           | 638,005           | 0.03            | EUR 730,000  | CK Hutchison Group Telecom Finance SA, 0.750%, 17/04/26                                      | 747,739          | 0.04            |
| <b>Total Jersey</b>  |   | <b>8,247,778</b>  | <b>0.42</b>     | EUR 1,580,000  | CK Hutchison Group Telecom Finance SA, 1.125%, 17/10/28                                      | 1,634,747        | 0.08            |

## Schedule of Investments *(continued)* as at 30 June 2021 (Expressed in Euro)

| Nominal Value   | Description   | Market Value | % of Net Assets | Nominal Value   | Description  | Market Value | % of Net Assets |
|---|---|--------------|-----------------|---|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |   |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |  |              |                 |
| Corporate Bonds - 97.71% <i>(continued)</i>   |   |              |                 | Corporate Bonds - 97.71% <i>(continued)</i>   |  |              |                 |
| Luxembourg <i>(continued)</i>   |   |              |                 | Luxembourg <i>(continued)</i>   |  |              |                 |
| EUR 580,000   | CK Hutchison Group Telecom Finance SA, 1.500%, 17/10/31 | 604,696      | 0.03            | EUR 400,000   | Hannover Finance Luxembourg SA, 5.000%, 30/06/43         | 438,880      | 0.02            |
| EUR 690,000   | CNH Industrial Finance Europe SA, 1.750%, 12/09/25      | 732,649      | 0.04            | EUR 690,000   | HeidelbergCement Finance Luxembourg SA, 0.500%, 09/08/22 | 694,664      | 0.03            |
| EUR 1,040,000   | CNH Industrial Finance Europe SA, 1.875%, 19/01/26      | 1,113,258    | 0.06            | EUR 690,000   | HeidelbergCement Finance Luxembourg SA, 2.500%, 09/10/24 | 744,972      | 0.04            |
| EUR 520,000   | CNH Industrial Finance Europe SA, 1.750%, 25/03/27      | 556,135      | 0.03            | EUR 760,000   | HeidelbergCement Finance Luxembourg SA, 1.625%, 07/04/26 | 810,882      | 0.04            |
| EUR 410,000   | CNH Industrial Finance Europe SA, 1.625%, 03/07/29      | 435,965      | 0.02            | EUR 410,000   | HeidelbergCement Finance Luxembourg SA, 1.500%, 14/06/27 | 438,319      | 0.02            |
| EUR 410,000   | CPI Property Group SA, 2.750%, 12/05/26                 | 446,433      | 0.02            | EUR 550,000   | HeidelbergCement Finance Luxembourg SA, 1.750%, 24/04/28 | 597,267      | 0.03            |
| EUR 320,000   | CPI Property Group SA, 1.625%, 23/04/27                 | 329,206      | 0.02            | EUR 620,000   | Holcim Finance Luxembourg SA, 1.375%, 26/05/23           | 636,517      | 0.03            |
| EUR 300,000   | CPI Property Group SA, 1.625%, 23/04/27                 | 308,631      | 0.02            | EUR 400,000   | Holcim Finance Luxembourg SA, 2.375%, 09/04/25           | 434,060      | 0.02            |
| EUR 500,000   | CPI Property Group SA, 1.500%, 27/01/31                 | 487,645      | 0.02            | EUR 350,000   | Holcim Finance Luxembourg SA, 0.500%, 29/11/26           | 355,877      | 0.02            |
| EUR 350,000   | Czech Gas Networks Investments Sarl, 1.000%, 16/07/27   | 362,387      | 0.02            | EUR 400,000   | Holcim Finance Luxembourg SA, 0.125%, 19/07/27           | 395,888      | 0.02            |
| EUR 700,000   | Czech Gas Networks Investments Sarl, 0.875%, 31/03/31   | 701,169      | 0.04            | EUR 1,590,000   | Holcim Finance Luxembourg SA, 2.250%, 26/05/28           | 1,784,854    | 0.09            |
| EUR 1,080,000   | DH Europe Finance II Sarl, 0.200%, 18/03/26             | 1,085,778    | 0.05            | EUR 690,000   | Holcim Finance Luxembourg SA, 1.750%, 29/08/29           | 755,260      | 0.04            |
| EUR 1,000,000   | DH Europe Finance II Sarl, 0.450%, 18/03/28             | 1,007,950    | 0.05            | EUR 280,000   | Holcim Finance Luxembourg SA, 0.500%, 23/04/31           | 273,851      | 0.01            |
| EUR 1,420,000   | DH Europe Finance II Sarl, 0.750%, 18/09/31             | 1,421,803    | 0.07            | EUR 470,000   | Holcim Finance Luxembourg SA, 0.625%, 19/01/33           | 451,482      | 0.02            |
| EUR 940,000   | DH Europe Finance II Sarl, 1.350%, 18/09/39             | 957,014      | 0.05            | EUR 400,000   | Holcim Finance Luxembourg SA, 0.625%, perpetual          | 399,504      | 0.02            |
| EUR 640,000   | DH Europe Finance Sarl, 2.500%, 08/07/25                | 700,122      | 0.04            | EUR 690,000   | John Deere Cash Management SA, 2.200%, 02/04/32          | 814,165      | 0.04            |
| EUR 390,000   | DH Europe Finance Sarl, 1.200%, 30/06/27                | 411,056      | 0.02            | EUR 450,000   | John Deere Cash Management SA, 1.650%, 13/06/39          | 513,162      | 0.03            |
| EUR 500,000   | Euroclear Investments SA, 1.125%, 07/12/26              | 529,955      | 0.03            | EUR 690,000   | John Deere Cash Management SA, 1.850%, perpetual         | 767,480      | 0.04            |
| EUR 300,000   | Euroclear Investments SA, 1.500%, 11/04/30              | 328,758      | 0.02            | EUR 1,380,000   | Logicor Financing Sarl, 1.500%, 14/11/22                 | 1,418,556    | 0.07            |
| EUR 200,000   | Euroclear Investments SA, 2.625%, 11/04/48              | 219,784      | 0.01            | EUR 455,000   | Logicor Financing Sarl, 0.750%, 15/07/24                 | 462,599      | 0.02            |
| EUR 500,000   | Eurofins Scientific SE, 2.125%, 25/07/24                | 529,410      | 0.03            | EUR 350,000   | Logicor Financing Sarl, 2.250%, 13/05/25                 | 375,092      | 0.02            |
| EUR 190,000   | Eurofins Scientific SE, 3.750%, 17/07/26                | 222,000      | 0.01            | EUR 785,000   | Logicor Financing Sarl, 1.625%, 15/07/27                 | 827,194      | 0.04            |
| EUR 800,000   | GELF Bond Issuer I SA, 1.625%, 20/10/26                 | 852,304      | 0.04            | EUR 350,000   | Logicor Financing Sarl, 3.250%, 13/11/28                 | 406,977      | 0.02            |
| EUR 370,000   | GELF Bond Issuer I SA, 1.125%, 18/07/29                 | 381,341      | 0.02            | EUR 630,000   | Logicor Financing Sarl, 0.875%, 14/01/31                 | 609,317      | 0.03            |
| EUR 300,000   | Grand City Properties SA, 1.375%, 03/08/26              | 317,130      | 0.02            | EUR 550,000   | Medtronic Global Holdings SCA, zero coupon, 02/12/22     | 552,893      | 0.03            |
| EUR 1,200,000   | Grand City Properties SA, 1.500%, 22/02/27              | 1,272,816    | 0.06            | EUR 1,240,000   | Medtronic Global Holdings SCA, 0.375%, 07/03/23          | 1,254,446    | 0.06            |
| EUR 100,000   | Grand City Properties SA, 0.125%, 11/01/28              | 97,202       | 0.00            |   |  |              |                 |
| EUR 300,000   | Grand City Properties SA, 2.500%, perpetual             | 307,110      | 0.02            |   |  |              |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (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 - 97.71% (continued)   |   |              |                 | Corporate Bonds - 97.71% (continued)   |  |              |                 |
| Luxembourg (continued)   |   |              |                 | Luxembourg (continued)   |  |              |                 |
| EUR 970,000  | Medtronic Global Holdings SCA, zero coupon, 15/03/23    | 975,616      | 0.05            | EUR 735,000  | Nestle Finance International Ltd, 0.875%, 14/06/41     | 734,155      | 0.04            |
| EUR 690,000  | Medtronic Global Holdings SCA, 0.250%, 02/07/25         | 698,804      | 0.04            | EUR 1,040,000  | Novartis Finance SA, 0.500%, 14/08/23                  | 1,056,806    | 0.05            |
| EUR 1,660,000  | Medtronic Global Holdings SCA, 1.125%, 07/03/27         | 1,752,562    | 0.09            | EUR 760,000  | Novartis Finance SA, 0.125%, 20/09/23                  | 767,950      | 0.04            |
| EUR 745,000  | Medtronic Global Holdings SCA, 0.375%, 15/10/28         | 751,496      | 0.04            | EUR 150,000  | Novartis Finance SA, 1.625%, 09/11/26                  | 163,995      | 0.01            |
| EUR 830,000  | Medtronic Global Holdings SCA, 1.625%, 07/03/31         | 914,950      | 0.05            | EUR 480,000  | Novartis Finance SA, 1.125%, 30/09/27                  | 511,301      | 0.03            |
| EUR 690,000  | Medtronic Global Holdings SCA, 1.000%, 02/07/31         | 717,979      | 0.04            | EUR 350,000  | Novartis Finance SA, 0.625%, 20/09/28                  | 363,153      | 0.02            |
| EUR 795,000  | Medtronic Global Holdings SCA, 0.750%, 15/10/32         | 800,835      | 0.04            | EUR 1,290,000  | Novartis Finance SA, zero coupon, 23/09/28             | 1,274,030    | 0.06            |
| EUR 1,220,000  | Medtronic Global Holdings SCA, 2.250%, 07/03/39         | 1,430,548    | 0.07            | EUR 690,000  | Novartis Finance SA, 1.375%, 14/08/30                  | 756,240      | 0.04            |
| EUR 690,000  | Medtronic Global Holdings SCA, 1.500%, 02/07/39         | 724,003      | 0.04            | EUR 620,000  | Novartis Finance SA, 1.700%, 14/08/38                  | 713,632      | 0.04            |
| EUR 1,040,000  | Medtronic Global Holdings SCA, 1.375%, 15/10/40         | 1,060,987    | 0.05            | EUR 250,000  | Prologis International Funding II SA, 1.876%, 17/04/25 | 267,870      | 0.01            |
| EUR 230,000  | Medtronic Global Holdings SCA, 1.750%, 02/07/49         | 244,805      | 0.01            | EUR 355,000  | Prologis International Funding II SA, 1.750%, 15/03/28 | 387,380      | 0.02            |
| EUR 740,000  | Medtronic Global Holdings SCA, 1.625%, 15/10/50         | 760,054      | 0.04            | EUR 550,000  | Prologis International Funding II SA, 2.375%, 14/11/30 | 636,031      | 0.03            |
| EUR 200,000  | Michelin Luxembourg SCS, 1.750%, 28/05/27               | 221,230      | 0.01            | EUR 390,000  | Prologis International Funding II SA, 1.625%, 17/06/32 | 421,820      | 0.02            |
| EUR 300,000  | Mohawk Capital Finance SA, 1.750%, 12/06/27             | 321,111      | 0.02            | EUR 640,000  | Prologis International Funding II SA, 0.750%, 23/03/33 | 627,155      | 0.03            |
| EUR 690,000  | Nestle Finance International Ltd, 1.750%, 12/09/22      | 708,133      | 0.04            | EUR 1,170,000  | Richemont International Holding SA, 1.000%, 26/03/26   | 1,225,598    | 0.06            |
| EUR 410,000  | Nestle Finance International Ltd, 0.750%, 16/05/23      | 417,536      | 0.02            | EUR 480,000  | Richemont International Holding SA, 0.750%, 26/05/28   | 499,368      | 0.02            |
| EUR 410,000  | Nestle Finance International Ltd, 0.375%, 18/01/24      | 416,474      | 0.02            | EUR 970,000  | Richemont International Holding SA, 1.500%, 26/03/30   | 1,067,242    | 0.05            |
| EUR 410,000  | Nestle Finance International Ltd, 0.000%, 03/12/25      | 412,444      | 0.02            | EUR 690,000  | Richemont International Holding SA, 1.125%, 26/05/32   | 734,684      | 0.04            |
| EUR 1,380,000  | Nestle Finance International Ltd, 1.125%, 01/04/26      | 1,459,502    | 0.07            | EUR 970,000  | Richemont International Holding SA, 2.000%, 26/03/38   | 1,121,116    | 0.06            |
| EUR 1,000,000  | Nestle Finance International Ltd, 0.000%, 14/06/26      | 1,003,860    | 0.05            | EUR 550,000  | Richemont International Holding SA, 1.625%, 26/05/40   | 601,244      | 0.03            |
| EUR 520,000  | Nestle Finance International Ltd, 0.125%, 12/11/27      | 523,026      | 0.03            | EUR 350,000  | SELP Finance Sarl, 1.250%, 25/10/23                    | 359,160      | 0.02            |
| EUR 1,000,000  | Nestle Finance International Ltd, 0.250%, 14/06/29      | 1,006,800    | 0.05            | EUR 445,000  | SELP Finance Sarl, 1.500%, 20/11/25                    | 467,824      | 0.02            |
| EUR 550,000  | Nestle Finance International Ltd, 1.250%, 02/11/29      | 596,327      | 0.03            | EUR 410,000  | SELP Finance Sarl, 1.500%, 20/12/26                    | 431,824      | 0.02            |
| EUR 690,000  | Nestle Finance International Ltd, 1.500%, 01/04/30      | 764,361      | 0.04            | EUR 410,000  | SES SA, 1.625%, 22/03/26                               | 437,728      | 0.02            |
| EUR 1,240,000  | Nestle Finance International Ltd, 0.375%, 12/05/32      | 1,205,324    | 0.06            | EUR 410,000  | SES SA, 0.875%, 04/11/27                               | 419,783      | 0.02            |
| EUR 310,000  | Nestle Finance International Ltd, zero coupon, 03/03/33 | 292,485      | 0.01            | EUR 620,000  | Simon International Finance SCA, 1.375%, 18/11/22      | 631,222      | 0.03            |
| EUR 770,000  | Nestle Finance International Ltd, 0.625%, 14/02/34      | 775,167      | 0.04            | EUR 410,000  | Simon International Finance SCA, 1.250%, 13/05/25      | 429,155      | 0.02            |
| EUR 410,000  | Nestle Finance International Ltd, 1.750%, 02/11/37      | 478,093      | 0.02            | EUR 600,000  | Simon International Finance SCA, 1.125%, 19/03/33      | 602,892      | 0.03            |
|  |   |              |                 | EUR 500,000  | SIX Finance Luxembourg SA, zero coupon, 02/12/25       | 499,380      | 0.02            |



## Schedule of Investments (continued)

as at 30 June 2021 (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 - 97.71% (continued)   |  |                   |                 | Corporate Bonds - 97.71% (continued)   |   |              |                 |
| Luxembourg (continued)   |  |                   |                 | Netherlands (continued)  |   |              |                 |
| EUR 600,000  | Swiss Re Finance Luxembourg SA, 2.534%, 30/04/50       | 662,454           | 0.03            | EUR 620,000  | ABN AMRO Bank NV, 2.500%, 29/11/23                                    | 661,577      | 0.03            |
| EUR 400,000  | Traton Finance Luxembourg SA, zero coupon, 14/06/24    | 400,500           | 0.02            | EUR 1,310,000  | ABN AMRO Bank NV, 0.875%, 15/01/24                                    | 1,347,990    | 0.07            |
| EUR 1,100,000  | Traton Finance Luxembourg SA, 0.125%, 24/03/25         | 1,102,519         | 0.06            | EUR 1,014,000  | ABN AMRO Bank NV, 1.000%, 16/04/25                                    | 1,058,575    | 0.05            |
| EUR 1,000,000  | Traton Finance Luxembourg SA, 0.750%, 24/03/29         | 1,010,530         | 0.05            | EUR 690,000  | ABN AMRO Bank NV, 0.875%, 22/04/25                                    | 717,165      | 0.04            |
| EUR 600,000  | Traton Finance Luxembourg SA, 1.250%, 24/03/33         | 608,508           | 0.03            | EUR 550,000  | ABN AMRO Bank NV, 0.500%, 15/04/26                                    | 564,641      | 0.03            |
| EUR 660,000  | Tyco Electronics Group SA, 1.100%, 01/03/23            | 673,167           | 0.03            | EUR 700,000  | ABN AMRO Bank NV, 2.875%, 18/01/28                                    | 729,897      | 0.04            |
| EUR 430,000  | Tyco Electronics Group SA, zero coupon, 14/02/25       | 416,806           | 0.02            | EUR 700,000  | ABN AMRO Bank NV, 1.000%, 02/06/33                                    | 702,730      | 0.04            |
| EUR 400,000  | Tyco Electronics Group SA, zero coupon, 14/02/25       | 401,104           | 0.02            | EUR 120,000  | Achmea BV, 1.500%, 26/05/27   | 128,279      | 0.01            |
| EUR 350,000  | Whirlpool Finance Luxembourg Sarl, 1.250%, 02/11/26    | 369,523           | 0.02            | EUR 500,000  | Achmea BV, 1.500%, 26/05/27   | 534,495      | 0.03            |
| EUR 480,000  | Whirlpool Finance Luxembourg Sarl, 1.100%, 09/11/27    | 502,498           | 0.03            | EUR 573,000  | Achmea BV, 6.000%, 04/04/43   | 630,203      | 0.03            |
| EUR 390,000  | Whirlpool Finance Luxembourg Sarl, 0.500%, 20/02/28    | 392,090           | 0.02            | EUR 620,000  | Achmea BV, 4.250%, perpetual  | 684,337      | 0.03            |
|  |  |                   |                 | EUR 100,000  | Adecco International Financial Services BV, 1.500%, 22/11/22          | 101,927      | 0.00            |
| <b>Total Luxembourg</b>  |  | <b>94,444,964</b> | <b>4.76</b>     | EUR 410,000  | Adecco International Financial Services BV, 1.000%, 02/12/24          | 425,851      | 0.02            |
|  |  |                   |                 | EUR 280,000  | Adecco International Financial Services BV, 1.250%, 20/11/29          | 300,770      | 0.01            |
| <b>Mexico</b>  |  |                   |                 | EUR 240,000  | Aegon Bank NV, 0.625%, 21/06/24                                       | 244,699      | 0.01            |
| EUR 660,000  | America Movil SAB de CV, 3.259%, 22/07/23              | 705,593           | 0.04            | EUR 280,000  | Aegon NV, 1.000%, 08/12/23  | 288,551      | 0.01            |
| EUR 700,000  | America Movil SAB de CV, 1.500%, 10/03/24              | 728,658           | 0.04            | EUR 520,000  | Aegon NV, 4.000%, 25/04/44  | 571,969      | 0.03            |
| EUR 550,000  | America Movil SAB de CV, 0.750%, 26/06/27              | 561,380           | 0.03            | EUR 395,000  | Akelius Residential Property Financing BV, 1.000%, 17/01/28           | 403,572      | 0.02            |
| EUR 550,000  | America Movil SAB de CV, 2.125%, 10/03/28              | 610,406           | 0.03            | EUR 455,000  | Akelius Residential Property Financing BV, 0.750%, 22/02/30           | 447,347      | 0.02            |
| EUR 410,000  | America Movil SAB de CV, 6.375%, 06/09/73              | 462,599           | 0.02            | EUR 150,000  | Akzo Nobel NV, 1.125%, 08/04/26                                       | 158,801      | 0.01            |
| EUR 600,000  | Fomento Economico Mexicano SAB de CV, 0.500%, 28/05/28 | 594,774           | 0.03            | EUR 590,000  | Akzo Nobel NV, 1.625%, 14/04/30                                       | 647,566      | 0.03            |
| EUR 500,000  | Fomento Economico Mexicano SAB de CV, 1.000%, 28/05/33 | 486,980           | 0.02            | EUR 600,000  | Allianz Finance II BV, 0.875%, 15/01/26                               | 627,018      | 0.03            |
| EUR 410,000  | Sigma Alimentos SA de CV, 2.625%, 07/02/24             | 433,448           | 0.02            | EUR 600,000  | Allianz Finance II BV, 0.875%, 06/12/27                               | 632,424      | 0.03            |
| <b>Total Mexico</b>  |  | <b>4,583,838</b>  | <b>0.23</b>     | EUR 600,000  | Allianz Finance II BV, 3.000%, 13/03/28                               | 720,066      | 0.04            |
|  |  |                   |                 | EUR 900,000  | Allianz Finance II BV, 1.500%, 15/01/30                               | 999,450      | 0.05            |
| <b>Netherlands</b>   |  |                   |                 | EUR 700,000  | Allianz Finance II BV, 0.500%, 14/01/31                               | 711,977      | 0.04            |
| EUR 550,000  | ABB Finance BV, 0.625%, 03/05/23                       | 558,047           | 0.03            | EUR 600,000  | Allianz Finance II BV, 1.375%, 21/04/31                               | 665,058      | 0.03            |
| EUR 550,000  | ABB Finance BV, 0.750%, 16/05/24                       | 563,233           | 0.03            | EUR 300,000  | Argentum Netherlands BV for Givaudan SA, 1.125%, 17/09/25             | 314,421      | 0.02            |
| EUR 705,000  | ABB Finance BV, zero coupon, 19/01/30                  | 682,158           | 0.03            | EUR 700,000  | Argentum Netherlands BV for Givaudan SA, 2.000%, 17/09/30             | 799,771      | 0.04            |
| EUR 1,000,000  | Abn Amro Bank NV, 1.250%, 28/05/25                     | 1,044,990         | 0.05            | EUR 550,000  | Argentum Netherlands BV for Swiss Life AG, 4.375%, perpetual          | 621,511      | 0.03            |
| EUR 1,000,000  | Abn Amro Bank NV, 0.600%, 15/01/27                     | 1,015,320         | 0.05            | EUR 550,000  | Argentum Netherlands BV for Zurich Insurance Co Ltd, 3.500%, 01/10/46 | 627,016      | 0.03            |
| EUR 830,000  | ABN AMRO Bank NV, 7.125%, 06/07/22                     | 890,142           | 0.04            |  |   |              |                 |
| EUR 980,000  | ABN AMRO Bank NV, 0.500%, 17/07/23                     | 996,317           | 0.05            |  |   |              |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (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 - 97.71% (continued)   |   |              |                 | Corporate Bonds - 97.71% (continued)   |  |              |                 |
| Netherlands (continued)  |   |              |                 | Netherlands (continued)  |  |              |                 |
| EUR 690,000  | Argentum Netherlands BV for Zurich Insurance Co Ltd, 2.750%, 19/02/49 | 773,524      | 0.04            | EUR 1,170,000  | BMW Finance NV, 0.625%, 06/10/23                       | 1,193,447    | 0.06            |
| EUR 350,000  | ASML Holding NV, 0.625%, 07/07/22                                     | 352,674      | 0.02            | EUR 410,000  | BMW Finance NV, 2.625%, 17/01/24                       | 440,008      | 0.02            |
| EUR 620,000  | ASML Holding NV, 3.375%, 19/09/23                                     | 671,355      | 0.03            | EUR 350,000  | BMW Finance NV, 0.750%, 15/04/24                       | 359,314      | 0.02            |
| EUR 760,000  | ASML Holding NV, 1.375%, 07/07/26                                     | 812,356      | 0.04            | EUR 690,000  | BMW Finance NV, 0.750%, 12/07/24                       | 709,410      | 0.04            |
| EUR 550,000  | ASML Holding NV, 1.625%, 28/05/27                                     | 598,939      | 0.03            | EUR 900,000  | BMW Finance NV, 1.000%, 14/11/24                       | 935,361      | 0.05            |
| EUR 1,040,000  | ASML Holding NV, 0.250%, 25/02/30                                     | 1,035,414    | 0.05            | EUR 550,000  | BMW Finance NV, 1.000%, 21/01/25                       | 572,220      | 0.03            |
| EUR 280,000  | ASR Nederland NV, 5.125%, 29/09/45                                    | 330,607      | 0.02            | EUR 620,000  | BMW Finance NV, 0.875%, 03/04/25                       | 643,808      | 0.03            |
| EUR 480,000  | ASR Nederland NV, 3.375%, 02/05/49                                    | 537,571      | 0.03            | EUR 1,500,000  | BMW Finance NV, zero coupon, 11/01/26                  | 1,501,725    | 0.08            |
| EUR 480,000  | ASR Nederland NV, 5.000%, perpetual                                   | 545,429      | 0.03            | EUR 550,000  | BMW Finance NV, 1.125%, 22/05/26                       | 581,630      | 0.03            |
| EUR 500,000  | ATF Netherlands BV, 3.750%, 29/12/49                                  | 519,765      | 0.03            | EUR 540,000  | BMW Finance NV, 0.750%, 13/07/26                       | 561,449      | 0.03            |
| EUR 300,000  | Atrium Finance Issuer BV, 2.625%, 05/09/27                            | 324,090      | 0.02            | EUR 350,000  | BMW Finance NV, 0.375%, 24/09/27                       | 357,039      | 0.02            |
| EUR 690,000  | BAT Netherlands Finance BV, 2.375%, 07/10/24                          | 737,479      | 0.04            | EUR 690,000  | BMW Finance NV, 1.125%, 10/01/28                       | 736,609      | 0.04            |
| EUR 690,000  | BAT Netherlands Finance BV, 3.125%, 07/04/28                          | 785,537      | 0.04            | EUR 1,310,000  | BMW Finance NV, 1.500%, 06/02/29                       | 1,437,620    | 0.07            |
| EUR 800,000  | Bayer Capital Corp BV, 0.625%, 15/12/22                               | 809,024      | 0.04            | EUR 500,000  | BMW Finance NV, 0.200%, 11/01/33                       | 481,475      | 0.02            |
| EUR 300,000  | Bayer Capital Corp BV, 1.250%, 13/11/23                               | 309,336      | 0.02            | EUR 490,000  | BP Capital Markets BV, 0.933%, 04/12/40                | 455,053      | 0.02            |
| EUR 1,400,000  | Bayer Capital Corp BV, 1.500%, 26/06/26                               | 1,479,828    | 0.07            | EUR 410,000  | Brenntag Finance BV, 1.125%, 27/09/25                  | 426,863      | 0.02            |
| EUR 1,200,000  | Bayer Capital Corp BV, 2.125%, 15/12/29                               | 1,336,680    | 0.07            | EUR 740,000  | Bunge Finance Europe BV, 1.850%, 16/06/23              | 764,154      | 0.04            |
| EUR 830,000  | Bmw Finance NV, zero coupon, 14/04/23                                 | 834,980      | 0.04            | EUR 280,000  | Citycon Treasury BV, 2.500%, 01/10/24                  | 295,770      | 0.01            |
| EUR 550,000  | Bmw Finance NV, 1.000%, 29/08/25                                      | 575,564      | 0.03            | EUR 200,000  | Citycon Treasury BV, 1.250%, 08/09/26                  | 200,582      | 0.01            |
| EUR 550,000  | Bmw Finance NV, 0.375%, 14/01/27                                      | 560,356      | 0.03            | EUR 300,000  | Citycon Treasury BV, 1.625%, perpetual                 | 300,894      | 0.01            |
| EUR 280,000  | Bmw Finance NV, 0.875%, 14/01/32                                      | 293,549      | 0.01            | EUR 410,000  | Coca-Cola HBC Finance BV, 1.875%, 11/11/24             | 437,667      | 0.02            |
| EUR 340,000  | BMW Finance NV, 0.125%, 13/07/22                                      | 341,890      | 0.02            | EUR 900,000  | Coca-Cola HBC Finance BV, 1.000%, 14/05/27             | 938,196      | 0.05            |
| EUR 500,000  | BMW Finance NV, 0.125%, 13/07/22                                      | 502,780      | 0.03            | EUR 250,000  | Coca-Cola HBC Finance BV, 0.625%, 21/11/29             | 253,118      | 0.01            |
| EUR 550,000  | BMW Finance NV, 1.250%, 05/09/22                                      | 560,747      | 0.03            | EUR 410,000  | Coca-Cola HBC Finance BV, 1.625%, 14/05/31             | 450,939      | 0.02            |
| EUR 690,000  | BMW Finance NV, 0.500%, 22/11/22                                      | 698,715      | 0.04            | EUR 280,000  | Compass Group Finance Netherlands BV, 1.500%, 05/09/28 | 305,407      | 0.02            |
| EUR 690,000  | BMW Finance NV, 2.375%, 24/01/23                                      | 719,974      | 0.04            | EUR 550,000  | Compass Group International BV, 0.625%, 03/07/24       | 561,643      | 0.03            |
| EUR 1,040,000  | BMW Finance NV, zero coupon, 24/03/23                                 | 1,045,751    | 0.05            | EUR 690,000  | Conti-Gummi Finance BV, 2.125%, 27/11/23               | 724,852      | 0.04            |
| EUR 970,000  | BMW Finance NV, 0.375%, 10/07/23                                      | 982,843      | 0.05            | EUR 465,000  | Conti-Gummi Finance BV, 1.125%, 25/09/24               | 480,475      | 0.02            |

## Schedule of Investments *(continued)* as at 30 June 2021 (Expressed in Euro)

| Nominal Value   | Description   | Market Value | % of Net Assets | Nominal Value   | Description   | Market Value | % of Net Assets |
|---|---|--------------|-----------------|---|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |   |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |   |              |                 |
| Corporate Bonds - 97.71% <i>(continued)</i>   |   |              |                 | Corporate Bonds - 97.71% <i>(continued)</i>   |   |              |                 |
| Netherlands <i>(continued)</i>  |   |              |                 | Netherlands <i>(continued)</i>  |   |              |                 |
| EUR 660,000   | Cooperatieve Rabobank UA, 4.125%, 14/09/22                  | 693,653      | 0.03            | EUR 410,000   | Deutsche Telekom International Finance BV, 0.625%, 01/12/22 | 415,691      | 0.02            |
| EUR 760,000   | Cooperatieve Rabobank UA, 0.500%, 06/12/22                  | 770,435      | 0.04            | EUR 1,285,000   | Deutsche Telekom International Finance BV, 0.625%, 03/04/23 | 1,305,290    | 0.07            |
| EUR 1,160,000   | Cooperatieve Rabobank UA, 2.375%, 22/05/23                  | 1,220,877    | 0.06            | EUR 2,110,000   | Deutsche Telekom International Finance BV, 0.875%, 30/01/24 | 2,168,510    | 0.11            |
| EUR 760,000   | Cooperatieve Rabobank UA, 3.875%, 25/07/23                  | 822,290      | 0.04            | EUR 380,000   | Deutsche Telekom International Finance BV, 2.750%, 24/10/24 | 417,563      | 0.02            |
| EUR 800,000   | Cooperatieve Rabobank UA, 0.750%, 29/08/23                  | 817,096      | 0.04            | EUR 590,000   | Deutsche Telekom International Finance BV, 0.625%, 13/12/24 | 605,228      | 0.03            |
| EUR 1,000,000   | Cooperatieve Rabobank UA, 0.625%, 27/02/24                  | 1,021,150    | 0.05            | EUR 170,000   | Deutsche Telekom International Finance BV, 4.875%, 22/04/25 | 202,344      | 0.01            |
| EUR 2,360,000   | Cooperatieve Rabobank UA, 4.125%, 14/07/25                  | 2,771,608    | 0.14            | EUR 630,000   | Deutsche Telekom International Finance BV, 1.375%, 01/12/25 | 669,545      | 0.03            |
| EUR 1,660,000   | Cooperatieve Rabobank UA, 1.250%, 23/03/26                  | 1,767,485    | 0.09            | EUR 590,000   | Deutsche Telekom International Finance BV, 1.125%, 22/05/26 | 621,712      | 0.03            |
| EUR 500,000   | Cooperatieve Rabobank UA, 0.250%, 30/10/26                  | 506,035      | 0.03            | EUR 970,000   | Deutsche Telekom International Finance BV, 1.375%, 30/01/27 | 1,039,025    | 0.05            |
| EUR 1,170,000   | Cooperatieve Rabobank UA, 1.375%, 03/02/27                  | 1,261,014    | 0.06            | EUR 480,000   | Deutsche Telekom International Finance BV, 3.250%, 17/01/28 | 577,656      | 0.03            |
| EUR 800,000   | Cooperatieve Rabobank UA, 1.125%, 07/05/31                  | 854,064      | 0.04            | EUR 1,240,000   | Deutsche Telekom International Finance BV, 1.500%, 03/04/28 | 1,345,722    | 0.07            |
| EUR 600,000   | Cooperatieve Rabobank UA, 0.625%, 25/02/33                  | 597,678      | 0.03            | EUR 830,000   | Deutsche Telekom International Finance BV, 2.000%, 01/12/29 | 943,478      | 0.05            |
| EUR 480,000   | CRH Funding BV, 1.875%, 09/01/24                            | 502,267      | 0.03            | EUR 300,000   | Deutsche Telekom International Finance BV, 4.500%, 28/10/30 | 409,527      | 0.02            |
| EUR 690,000   | CRH Funding BV, 1.625%, 05/05/30                            | 758,779      | 0.04            | EUR 350,000   | Deutsche Telekom International Finance BV, 7.500%, 24/01/33 | 606,273      | 0.03            |
| EUR 690,000   | CTP BV, 2.125%, 01/10/25                                    | 729,689      | 0.04            | EUR 500,000   | Diageo Capital BV, 0.125%, 28/09/28                         | 498,095      | 0.02            |
| EUR 1,000,000   | CTP NV, 0.625%, 27/11/23                                    | 1,010,840    | 0.05            | EUR 410,000   | Digital Dutch Finco BV, 0.625%, 15/07/25                    | 418,061      | 0.02            |
| EUR 550,000   | CTP NV, 0.750%, 18/02/27                                    | 542,691      | 0.03            | EUR 200,000   | Digital Dutch Finco BV, 1.500%, 15/03/30                    | 211,086      | 0.01            |
| EUR 1,240,000   | Daimler International Finance BV, 0.625%, 27/02/23          | 1,259,096    | 0.06            | EUR 410,000   | Digital Dutch Finco BV, 1.250%, 01/02/31                    | 419,045      | 0.02            |
| EUR 760,000   | Daimler International Finance BV, 0.875%, 09/04/24          | 781,409      | 0.04            | EUR 1,223,000   | Digital Dutch Finco BV, 1.000%, 15/01/32                    | 1,211,883    | 0.06            |
| EUR 1,040,000   | Daimler International Finance BV, 1.000%, 11/11/25          | 1,086,332    | 0.05            | EUR 955,000   | Digital Intrepid Holding BV, 0.625%, 15/07/31               | 922,711      | 0.05            |
| EUR 840,000   | Daimler International Finance BV, 1.375%, 26/06/26          | 897,263      | 0.05            | EUR 550,000   | DSV Panalpina Finance BV, 0.500%, 03/03/31                  | 546,282      | 0.03            |
| EUR 350,000   | Daimler International Finance BV, 1.500%, 09/02/27          | 376,628      | 0.02            | EUR 550,000   | EDP Finance BV, 2.375%, 23/03/23                            | 575,096      | 0.03            |
| EUR 1,730,000   | Daimler International Finance BV, 0.625%, 06/05/27          | 1,776,623    | 0.09            | EUR 350,000   | EDP Finance BV, 1.875%, 29/09/23                            | 366,335      | 0.02            |
| EUR 600,000   | Danfoss Finance I BV, 0.125%, 28/04/26                      | 599,130      | 0.03            | EUR 830,000   | EDP Finance BV, 1.125%, 12/02/24                            | 857,647      | 0.04            |
| EUR 600,000   | Danfoss Finance I BV, 0.375%, 28/10/28                      | 595,296      | 0.03            | EUR 690,000   | EDP Finance BV, 2.000%, 22/04/25                            | 742,426      | 0.04            |
| EUR 500,000   | Danfoss Finance II BV, 0.750%, 28/04/31                     | 500,300      | 0.03            | EUR 310,000   | EDP Finance BV, 1.875%, 13/10/25                            | 334,512      | 0.02            |
| EUR 400,000   | de Volksbank NV, 0.750%, 25/06/23                           | 407,672      | 0.02            | EUR 690,000   | EDP Finance BV, 1.625%, 26/01/26                            | 737,989      | 0.04            |
| EUR 500,000   | de Volksbank NV, 1.750%, 22/10/30                           | 524,485      | 0.03            | EUR 280,000   | EDP Finance BV, 0.375%, 16/09/26                            | 282,859      | 0.01            |
| EUR 400,000   | de Volksbank NV, 0.375%, perpetual                          | 395,752      | 0.02            |   |   |              |                 |
| EUR 860,000   | Deutsche Telekom International Finance BV, 4.250%, 13/07/22 | 901,065      | 0.05            |   |   |              |                 |

## Schedule of Investments *(continued)* as at 30 June 2021 (Expressed in Euro)

| Nominal Value   | Description   | Market Value | % of Net Assets | Nominal Value   | Description                                     | Market Value | % of Net Assets |
|---|---|--------------|-----------------|---|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |   |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |   |              |                 |
| Corporate Bonds - 97.71% <i>(continued)</i>   |   |              |                 | Corporate Bonds - 97.71% <i>(continued)</i>   |   |              |                 |
| Netherlands <i>(continued)</i>  |   |              |                 | Netherlands <i>(continued)</i>  |   |              |                 |
| EUR 410,000   | EDP Finance BV, 1.500%, 22/11/27  | 440,717      | 0.02            | EUR 500,000   | H&M Finance BV, 0.250%, 25/08/29                | 489,800      | 0.02            |
| EUR 350,000   | ELM BV for Helvetia Schweizerische Versicherungsgesellschaft AG, 3.375%, 29/09/47 | 393,089      | 0.02            | EUR 350,000   | Heimstaden Bostad Treasury BV, 1.375%, 03/03/27 | 362,572      | 0.02            |
| EUR 490,000   | ELM BV for Swiss Life Insurance & Pension Group, 4.500%, perpetual                | 575,157      | 0.03            | EUR 110,000   | Heineken NV, 3.500%, 19/03/24                   | 121,054      | 0.01            |
| EUR 450,000   | ELM BV for Swiss Reinsurance Co Ltd, 2.600%, 29/12/49                             | 483,840      | 0.02            | EUR 280,000   | Heineken NV, 1.500%, 07/12/24                   | 294,731      | 0.01            |
| EUR 280,000   | Enel Finance International NV, 5.250%, 29/09/23                                   | 314,588      | 0.02            | EUR 540,000   | Heineken NV, 1.625%, 30/03/25                   | 574,646      | 0.03            |
| EUR 815,000   | Enel Finance International NV, zero coupon, 17/06/24                              | 820,012      | 0.04            | EUR 100,000   | Heineken NV, 2.875%, 04/08/25                   | 112,009      | 0.01            |
| EUR 970,000   | Enel Finance International NV, 1.000%, 16/09/24                                   | 1,004,881    | 0.05            | EUR 190,000   | Heineken NV, 1.000%, 04/05/26                   | 199,063      | 0.01            |
| EUR 1,150,000   | Enel Finance International NV, 1.966%, 27/01/25                                   | 1,235,318    | 0.06            | EUR 410,000   | Heineken NV, 1.375%, 29/01/27                   | 438,856      | 0.02            |
| EUR 830,000   | Enel Finance International NV, 1.500%, 21/07/25                                   | 880,090      | 0.04            | EUR 350,000   | Heineken NV, 1.250%, 17/03/27                   | 371,777      | 0.02            |
| EUR 860,000   | Enel Finance International NV, 1.375%, 01/06/26                                   | 916,975      | 0.05            | EUR 550,000   | Heineken NV, 1.500%, 03/10/29                   | 600,127      | 0.03            |
| EUR 910,000   | Enel Finance International NV, 1.125%, 16/09/26                                   | 957,402      | 0.05            | EUR 1,120,000   | Heineken NV, 2.250%, 30/03/30                   | 1,296,019    | 0.07            |
| EUR 680,000   | Enel Finance International NV, zero coupon, 17/06/27                              | 672,479      | 0.03            | EUR 550,000   | Heineken NV, 1.750%, 17/03/31                   | 614,493      | 0.03            |
| EUR 785,000   | Enel Finance International NV, 0.375%, 17/06/27                                   | 794,718      | 0.04            | EUR 550,000   | Heineken NV, 1.250%, 07/05/33                   | 577,879      | 0.03            |
| EUR 735,000   | Enel Finance International NV, 0.500%, 17/06/30                                   | 735,757      | 0.04            | EUR 1,190,000   | Heineken NV, 1.750%, 07/05/40                   | 1,273,252    | 0.06            |
| EUR 330,000   | Enel Finance International NV, 1.125%, 17/10/34                                   | 344,540      | 0.02            | EUR 410,000   | Hella GmbH & Co KGaA, 1.000%, 17/05/24          | 419,959      | 0.02            |
| EUR 575,000   | Enel Finance International NV, 0.875%, 17/06/36                                   | 572,228      | 0.03            | EUR 600,000   | Iberdrola International BV, 2.500%, 24/10/22    | 623,052      | 0.03            |
| EUR 100,000   | Enel Finance International NV, zero coupon, perpetual                             | 98,894       | 0.00            | EUR 500,000   | Iberdrola International BV, 1.125%, 27/01/23    | 511,460      | 0.03            |
| EUR 410,000   | Euronext NV, 1.000%, 18/04/25   | 423,690      | 0.02            | EUR 300,000   | Iberdrola International BV, 1.750%, 17/09/23    | 313,494      | 0.02            |
| EUR 700,000   | Euronext NV, 0.125%, 17/05/26   | 701,708      | 0.04            | EUR 300,000   | Iberdrola International BV, 1.875%, 08/10/24    | 320,235      | 0.02            |
| EUR 280,000   | Euronext NV, 1.125%, 12/06/29   | 293,504      | 0.01            | EUR 400,000   | Iberdrola International BV, 0.375%, 15/09/25    | 407,836      | 0.02            |
| EUR 700,000   | Euronext NV, 0.750%, 17/05/31   | 707,175      | 0.04            | EUR 800,000   | Iberdrola International BV, 1.125%, 21/04/26    | 845,472      | 0.04            |
| EUR 700,000   | Euronext NV, 1.500%, 17/05/41   | 707,910      | 0.04            | EUR 1,000,000   | Iberdrola International BV, 1.450%, 31/12/99    | 1,009,230    | 0.05            |
| EUR 350,000   | Evonik Finance BV, 0.375%, 07/09/24   | 354,872      | 0.02            | EUR 1,000,000   | Iberdrola International BV, 1.825%, 31/12/99    | 1,005,000    | 0.05            |
| EUR 300,000   | Evonik Finance BV, 0.750%, 07/09/28   | 311,517      | 0.02            | EUR 800,000   | Iberdrola International BV, 1.874%, perpetual   | 825,112      | 0.04            |
| EUR 410,000   | EXOR NV, 2.500%, 08/10/24   | 444,338      | 0.02            | EUR 1,200,000   | Iberdrola International BV, 1.875%, perpetual   | 1,230,984    | 0.06            |
| EUR 1,000,000   | EXOR NV, 2.250%, 29/04/30   | 1,109,970    | 0.06            | EUR 800,000   | Iberdrola International BV, 2.250%, perpetual   | 827,144      | 0.04            |
| EUR 425,000   | EXOR NV, 0.875%, 19/01/31   | 421,239      | 0.02            | EUR 600,000   | Iberdrola International BV, 2.625%, perpetual   | 635,172      | 0.03            |
| EUR 240,000   | EXOR NV, 1.750%, 14/10/34   | 253,718      | 0.01            | EUR 600,000   | Iberdrola International BV, 3.250%, perpetual   | 652,866      | 0.03            |
| EUR 705,000   | Givaudan Finance Europe BV, 1.000%, 22/04/27                                      | 741,871      | 0.04            | EUR 800,000   | ING Groep NV, 1.000%, 20/09/23                  | 822,128      | 0.04            |
| EUR 235,000   | Givaudan Finance Europe BV, 1.625%, 22/04/32                                      | 261,285      | 0.01            | EUR 600,000   | ING Groep NV, 1.125%, 14/02/25                  | 624,204      | 0.03            |
| EUR 580,000   | Global Switch Finance BV, 1.375%, 07/10/30  | 592,447      | 0.03            | EUR 300,000   | ING Groep NV, 0.100%, 03/09/25                  | 300,567      | 0.01            |
|   |   |              |                 | EUR 800,000   | ING Groep NV, 2.125%, 10/01/26                  | 872,576      | 0.04            |
|   |   |              |                 | EUR 800,000   | ING Groep NV, 1.375%, 11/01/28                  | 849,544      | 0.04            |
|   |   |              |                 | EUR 700,000   | ING Groep NV, 3.000%, 11/04/28                  | 734,468      | 0.04            |
|   |   |              |                 | EUR 1,200,000   | ING Groep NV, 2.000%, 20/09/28                  | 1,329,216    | 0.07            |
|   |   |              |                 | EUR 600,000   | ING Groep NV, 2.500%, 15/02/29                  | 634,362      | 0.03            |
|   |   |              |                 | EUR 800,000   | ING Groep NV, 1.625%, 26/09/29                  | 829,664      | 0.04            |
|   |   |              |                 | EUR 1,000,000   | ING Groep NV, 0.250%, 01/02/30                  | 971,730      | 0.05            |
|   |   |              |                 | EUR 600,000   | ING Groep NV, 2.000%, 22/03/30                  | 632,232      | 0.03            |

## Schedule of Investments (continued) as at 30 June 2021 (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 - 97.71% (continued)   |  |              |                 | Corporate Bonds - 97.71% (continued)   |  |              |                 |
| Netherlands (continued)  |  |              |                 | Netherlands (continued)  |  |              |                 |
| EUR 200,000  | ING Groep NV, 1.000%, 13/11/30                           | 202,676      | 0.01            | EUR 350,000  | Koninklijke DSM NV, 1.000%, 09/04/25       | 364,581      | 0.02            |
| EUR 1,200,000  | ING Groep NV, 2.500%, 15/11/30                           | 1,427,688    | 0.07            | EUR 600,000  | Koninklijke DSM NV, 0.750%, 28/09/26       | 622,386      | 0.03            |
| EUR 1,400,000  | ING Groep NV, 2.125%, 26/05/31                           | 1,488,662    | 0.07            | EUR 165,000  | Koninklijke DSM NV, 0.250%, 23/06/28       | 165,782      | 0.01            |
| EUR 2,100,000  | ING Groep NV, 0.250%, perpetual                          | 2,058,273    | 0.10            | EUR 410,000  | Koninklijke DSM NV, 0.625%, 23/06/32       | 415,445      | 0.02            |
| EUR 300,000  | ING Groep NV, 0.250%, perpetual                          | 291,519      | 0.01            | EUR 410,000  | Koninklijke KPN NV, 5.625%, 30/09/24       | 482,008      | 0.02            |
| EUR 410,000  | innogy Finance BV, 0.750%, 30/11/22                      | 414,949      | 0.02            | EUR 600,000  | Koninklijke KPN NV, 0.625%, 09/04/25       | 611,892      | 0.03            |
| EUR 620,000  | innogy Finance BV, 3.000%, 17/01/24                      | 669,947      | 0.03            | EUR 500,000  | Koninklijke KPN NV, 1.125%, 11/09/28       | 516,105      | 0.03            |
| EUR 550,000  | innogy Finance BV, 1.000%, 13/04/25                      | 569,404      | 0.03            | EUR 500,000  | Koninklijke KPN NV, 0.875%, 14/12/32       | 498,705      | 0.02            |
| EUR 410,000  | innogy Finance BV, 1.625%, 30/05/26                      | 440,168      | 0.02            | EUR 410,000  | Koninklijke Philips NV, 0.500%, 06/09/23   | 416,011      | 0.02            |
| EUR 480,000  | innogy Finance BV, 1.250%, 19/10/27                      | 510,677      | 0.03            | EUR 410,000  | Koninklijke Philips NV, 0.750%, 02/05/24   | 419,893      | 0.02            |
| EUR 760,000  | innogy Finance BV, 1.500%, 31/07/29                      | 825,284      | 0.04            | EUR 350,000  | Koninklijke Philips NV, 1.375%, 30/03/25   | 367,882      | 0.02            |
| EUR 450,000  | innogy Finance BV, 5.750%, 14/02/33                      | 693,787      | 0.03            | EUR 690,000  | Koninklijke Philips NV, 0.500%, 22/05/26   | 706,864      | 0.04            |
| EUR 690,000  | ISS Finance BV, 1.250%, 07/07/25                         | 713,729      | 0.04            | EUR 365,000  | Koninklijke Philips NV, 1.375%, 02/05/28   | 393,277      | 0.02            |
| EUR 400,000  | JAB Holdings BV, 2.125%, 16/09/22                        | 411,672      | 0.02            | EUR 350,000  | Koninklijke Philips NV, 2.000%, 30/03/30   | 396,683      | 0.02            |
| EUR 400,000  | JAB Holdings BV, 1.750%, 25/05/23                        | 415,480      | 0.02            | EUR 550,000  | LeasePlan Corp NV, 0.750%, 03/10/22        | 556,754      | 0.03            |
| EUR 500,000  | JAB Holdings BV, 1.250%, 22/05/24                        | 517,890      | 0.03            | EUR 480,000  | LeasePlan Corp NV, 1.000%, 02/05/23        | 490,651      | 0.02            |
| EUR 300,000  | JAB Holdings BV, 1.625%, 30/04/25                        | 316,266      | 0.02            | EUR 880,000  | LeasePlan Corp NV, 0.125%, 13/09/23        | 885,113      | 0.04            |
| EUR 800,000  | JAB Holdings BV, 1.750%, 25/06/26                        | 854,440      | 0.04            | EUR 350,000  | LeasePlan Corp NV, 1.375%, 07/03/24        | 363,762      | 0.02            |
| EUR 300,000  | JAB Holdings BV, 2.500%, 17/04/27                        | 333,558      | 0.02            | EUR 390,000  | LeasePlan Corp NV, 3.500%, 09/04/25        | 439,288      | 0.02            |
| EUR 400,000  | JAB Holdings BV, 1.000%, 20/12/27                        | 409,540      | 0.02            | EUR 905,000  | LeasePlan Corp NV, 0.250%, 23/02/26        | 902,294      | 0.05            |
| EUR 500,000  | JAB Holdings BV, 2.000%, 18/05/28                        | 544,710      | 0.03            | EUR 300,000  | Linde Finance BV, 1.875%, 22/05/24         | 318,762      | 0.02            |
| EUR 700,000  | JAB Holdings BV, 2.500%, 25/06/29                        | 789,229      | 0.04            | EUR 700,000  | Linde Finance BV, 0.250%, 19/05/27         | 708,743      | 0.04            |
| EUR 700,000  | JAB Holdings BV, 3.375%, 17/04/35                        | 860,979      | 0.04            | EUR 365,000  | Linde Finance BV, 1.000%, 20/04/28         | 388,159      | 0.02            |
| EUR 700,000  | JAB Holdings BV, 2.250%, 19/12/39                        | 735,525      | 0.04            | EUR 600,000  | Linde Finance BV, 0.550%, 19/05/32         | 608,016      | 0.03            |
| EUR 600,000  | JDE Peet's NV, zero coupon, 16/01/26                     | 596,916      | 0.03            | EUR 500,000  | Lseg Netherlands BV, zero coupon, 06/04/25 | 500,155      | 0.02            |
| EUR 200,000  | JDE Peet's NV, 1.125%, 16/06/33                          | 200,792      | 0.01            | EUR 500,000  | Lseg Netherlands BV, 0.250%, 06/04/28      | 498,675      | 0.02            |
| EUR 390,000  | JT International Financial Services BV, 1.000%, 26/11/29 | 401,454      | 0.02            | EUR 400,000  | Lseg Netherlands BV, 0.750%, 06/04/33      | 400,332      | 0.02            |
| EUR 550,000  | Koninklijke Ahold Delhaize NV, 0.875%, 19/09/24          | 566,153      | 0.03            | EUR 410,000  | LYB International Financ, 1.625%, 17/09/31 | 440,848      | 0.02            |
| EUR 480,000  | Koninklijke Ahold Delhaize NV, 0.250%, 26/06/25          | 485,021      | 0.02            |  |  |              |                 |
| EUR 150,000  | Koninklijke Ahold Delhaize NV, 1.125%, 19/03/26          | 157,398      | 0.01            |  |  |              |                 |
| EUR 575,000  | Koninklijke Ahold Delhaize NV, 0.375%, 18/03/30          | 570,906      | 0.03            |  |  |              |                 |
| EUR 690,000  | Koninklijke DSM NV, 2.375%, 03/04/24                     | 735,616      | 0.04            |  |  |              |                 |

## Schedule of Investments *(continued)* as at 30 June 2021 (Expressed in Euro)

| Nominal Value   | Description   | Market Value | % of Net Assets | Nominal Value   | Description  | Market Value | % of Net Assets |
|---|---|--------------|-----------------|---|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |   |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |  |              |                 |
| Corporate Bonds - 97.71% <i>(continued)</i>   |   |              |                 | Corporate Bonds - 97.71% <i>(continued)</i>   |  |              |                 |
| Netherlands <i>(continued)</i>  |   |              |                 | Netherlands <i>(continued)</i>  |  |              |                 |
| EUR 480,000   | LYB International Finance II BV, 0.875%, 17/09/26                         | 492,451      | 0.02            | EUR 500,000   | Novo Nordisk Finance Netherlands BV, 0.125%, 04/06/28              | 500,855      | 0.03            |
| EUR 220,000   | Madrilena Red de Gas Finance BV, 1.375%, 11/04/25                         | 227,113      | 0.01            | EUR 590,000   | PACCAR Financial Europe BV, zero coupon, 03/03/23                  | 591,929      | 0.02            |
| EUR 350,000   | Madrilena Red de Gas Finance BV, 2.250%, 11/04/29                         | 382,550      | 0.02            | EUR 200,000   | PostNL NV, 1.000%, 21/11/24  | 206,204      | 0.01            |
| EUR 555,000   | Mondelez International Holdings Netherlands BV, 0.375%, 22/09/29          | 552,136      | 0.03            | EUR 350,000   | Prosus NV, 1.539%, 03/08/28  | 362,366      | 0.02            |
| EUR 410,000   | Mondelez International Holdings Netherlands BV, 0.875%, 01/10/31          | 417,729      | 0.02            | EUR 650,000   | Prosus NV, 2.031%, 03/08/32  | 668,460      | 0.03            |
| EUR 770,000   | Mylan NV, 2.250%, 22/11/24  | 822,468      | 0.04            | EUR 190,000   | Reckitt Benckiser Treasury Services Nederland BV, 0.375%, 19/05/26 | 193,190      | 0.01            |
| EUR 570,000   | Mylan NV, 3.125%, 22/11/28  | 662,557      | 0.03            | EUR 690,000   | Reckitt Benckiser Treasury Services Nederland BV, 0.750%, 19/05/30 | 709,624      | 0.04            |
| EUR 700,000   | Nationale-Nederlanden Bank NV, 0.375%, 31/05/23                           | 708,050      | 0.04            | EUR 300,000   | Redexis Gas Finance BV, 1.875%, 28/05/25                           | 318,066      | 0.02            |
| EUR 400,000   | Nationale-Nederlanden Bank NV, 0.375%, 26/02/25                           | 406,140      | 0.02            | EUR 350,000   | Redexis Gas Finance BV, 1.875%, 27/04/27                           | 375,841      | 0.02            |
| EUR 380,000   | Nationale-Nederlanden Levensverzekering Maatschappij NV, 9.000%, 29/08/42 | 419,463      | 0.02            | EUR 410,000   | RELX Finance BV, zero coupon, 18/03/24                             | 411,636      | 0.02            |
| EUR 500,000   | Naturgy Finance BV, 3.875%, 17/01/23                                      | 531,445      | 0.03            | EUR 410,000   | RELX Finance BV, 1.000%, 22/03/24                                  | 421,808      | 0.02            |
| EUR 300,000   | Naturgy Finance BV, 2.875%, 11/03/24                                      | 323,964      | 0.02            | EUR 620,000   | RELX Finance BV, 1.375%, 12/05/26                                  | 658,831      | 0.03            |
| EUR 200,000   | Naturgy Finance BV, 1.375%, 21/01/25                                      | 210,102      | 0.01            | EUR 350,000   | RELX Finance BV, 1.500%, 13/05/27                                  | 376,138      | 0.02            |
| EUR 600,000   | Naturgy Finance BV, 0.875%, 15/05/25                                      | 620,190      | 0.03            | EUR 690,000   | RELX Finance BV, 0.500%, 10/03/28                                  | 698,811      | 0.04            |
| EUR 800,000   | Naturgy Finance BV, 1.250%, 15/01/26                                      | 842,704      | 0.04            | EUR 350,000   | RELX Finance BV, 0.875%, perpetual                                 | 356,717      | 0.02            |
| EUR 500,000   | Naturgy Finance BV, 1.250%, 19/04/26                                      | 526,625      | 0.03            | EUR 410,000   | Ren Finance BV, 1.750%, 01/06/23                                   | 424,637      | 0.02            |
| EUR 800,000   | Naturgy Finance BV, 1.375%, 19/01/27                                      | 852,024      | 0.04            | EUR 406,000   | Ren Finance BV, 2.500%, 12/02/25                                   | 443,092      | 0.02            |
| EUR 700,000   | Naturgy Finance BV, 1.500%, 29/01/28                                      | 754,628      | 0.04            | EUR 350,000   | Ren Finance BV, 1.750%, 18/01/28                                   | 380,093      | 0.02            |
| EUR 200,000   | Naturgy Finance BV, 1.875%, 05/10/29                                      | 223,610      | 0.01            | EUR 300,000   | Ren Finance BV, 0.500%, 16/04/29                                   | 300,159      | 0.01            |
| EUR 700,000   | Naturgy Finance BV, 0.750%, 28/11/29                                      | 718,886      | 0.04            | EUR 700,000   | Repsol International Finance BV, 2.000%, 15/12/25                  | 758,807      | 0.04            |
| EUR 350,000   | NE Property BV, 2.625%, 22/05/23  | 363,780      | 0.02            | EUR 300,000   | Repsol International Finance BV, 2.250%, 10/12/26                  | 335,643      | 0.02            |
| EUR 350,000   | NE Property BV, 1.750%, 23/11/24  | 360,000      | 0.02            | EUR 600,000   | Repsol International Finance BV, 2.625%, 15/04/30                  | 708,462      | 0.04            |
| EUR 420,000   | NE Property BV, 1.875%, 09/10/26  | 431,537      | 0.02            | EUR 800,000   | Robert Bosch Investment Nederland BV, 2.625%, 24/05/28             | 942,080      | 0.05            |
| EUR 350,000   | NE Property BV, 3.375%, 14/07/27  | 388,714      | 0.02            | EUR 690,000   | Roche Finance Europe BV, 0.875%, 25/02/25                          | 716,889      | 0.04            |
| EUR 1,040,000   | NIBC Bank NV, 1.125%, 19/04/23  | 1,063,421    | 0.05            | EUR 500,000   | Sagax Euro Mtn NL BV, 0.750%, 26/01/28                             | 495,715      | 0.02            |
| EUR 100,000   | NIBC Bank NV, 2.000%, 09/04/24  | 104,412      | 0.01            | EUR 280,000   | Schlumberger Finance BV, zero coupon, 15/10/24                     | 281,106      | 0.01            |
| EUR 400,000   | NIBC Bank NV, 0.875%, 08/07/25  | 411,768      | 0.02            | EUR 1,040,000   | Schlumberger Finance BV, 1.375%, 28/10/26                          | 1,106,581    | 0.06            |
| EUR 410,000   | NN Group NV, 0.875%, 13/01/23   | 416,134      | 0.02            | EUR 350,000   | Schlumberger Finance BV, 0.250%, 15/10/27                          | 350,091      | 0.02            |
| EUR 200,000   | NN Group NV, 1.625%, 01/06/27   | 216,630      | 0.01            | EUR 690,000   | Schlumberger Finance BV, 0.500%, 15/10/31                          | 679,512      | 0.03            |
| EUR 830,000   | NN Group NV, 4.625%, 08/04/44   | 925,292      | 0.05            |   |  |              |                 |
| EUR 620,000   | NN Group NV, 4.625%, 13/01/48   | 738,575      | 0.04            |   |  |              |                 |
| EUR 690,000   | NN Group NV, 4.375%, perpetual  | 760,497      | 0.04            |   |  |              |                 |
| EUR 830,000   | NN Group NV, 4.500%, perpetual  | 949,387      | 0.05            |   |  |              |                 |
| EUR 500,000   | Novo Nordisk Finance Netherlands BV, zero coupon, 04/06/24                | 503,650      | 0.03            |   |  |              |                 |

## Schedule of Investments (continued) as at 30 June 2021 (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 - 97.71% (continued)   |   |              |                 | Corporate Bonds - 97.71% (continued)   |  |              |                 |
| Netherlands (continued)  |   |              |                 | Netherlands (continued)  |  |              |                 |
| EUR 690,000  | Schlumberger Finance BV, 2.000%, 06/05/32                   | 781,563      | 0.04            | EUR 830,000  | Siemens Financieringsmaatschappij NV, 0.900%, 28/02/28     | 874,588      | 0.04            |
| EUR 600,000  | SGS Nederland Holdings BV, 0.125%, 21/04/27                 | 598,602      | 0.03            | EUR 620,000  | Siemens Financieringsmaatschappij NV, 2.875%, 10/03/28     | 738,060      | 0.04            |
| EUR 1,040,000  | Shell International Finance BV, 1.125%, 07/04/24            | 1,079,416    | 0.05            | EUR 300,000  | Siemens Financieringsmaatschappij NV, 0.125%, 05/09/29     | 299,508      | 0.01            |
| EUR 830,000  | Shell International Finance BV, 0.500%, 11/05/24            | 847,347      | 0.04            | EUR 435,000  | Siemens Financieringsmaatschappij NV, 1.375%, 06/09/30     | 479,427      | 0.02            |
| EUR 355,000  | Shell International Finance BV, 0.750%, 12/05/24            | 364,958      | 0.02            | EUR 1,120,000  | Siemens Financieringsmaatschappij NV, 1.250%, 28/02/31     | 1,223,174    | 0.06            |
| EUR 1,015,000  | Shell International Finance BV, 0.375%, 15/02/25            | 1,035,087    | 0.05            | EUR 500,000  | Siemens Financieringsmaatschappij NV, 0.500%, 20/02/32     | 506,395      | 0.03            |
| EUR 760,000  | Shell International Finance BV, 1.875%, 15/09/25            | 824,250      | 0.04            | EUR 275,000  | Siemens Financieringsmaatschappij NV, 0.500%, 05/09/34     | 273,545      | 0.01            |
| EUR 620,000  | Shell International Finance BV, 2.500%, 24/03/26            | 695,045      | 0.03            | EUR 660,000  | Siemens Financieringsmaatschappij NV, 1.750%, 28/02/39     | 761,607      | 0.04            |
| EUR 900,000  | Shell International Finance BV, 1.625%, 20/01/27            | 978,453      | 0.05            | EUR 550,000  | Signify NV, 2.000%, 11/05/24                               | 579,282      | 0.03            |
| EUR 280,000  | Shell International Finance BV, 0.125%, 08/11/27            | 279,975      | 0.01            | EUR 480,000  | Signify NV, 2.375%, 11/05/27                               | 532,075      | 0.03            |
| EUR 1,040,000  | Shell International Finance BV, 1.500%, 07/04/28            | 1,130,875    | 0.06            | EUR 760,000  | Sika Capital BV, 0.875%, 29/04/27                          | 792,004      | 0.04            |
| EUR 1,040,000  | Shell International Finance BV, 1.250%, 12/05/28            | 1,112,561    | 0.06            | EUR 350,000  | Sika Capital BV, 1.500%, 29/04/31                          | 383,597      | 0.02            |
| EUR 780,000  | Shell International Finance BV, 0.750%, 15/08/28            | 805,646      | 0.04            | EUR 1,000,000  | Stellantis NV, 3.375%, 07/07/23                            | 1,061,190    | 0.05            |
| EUR 545,000  | Shell International Finance BV, 0.500%, 08/11/31            | 540,836      | 0.03            | EUR 1,500,000  | Stellantis NV, 3.750%, 29/03/24                            | 1,650,210    | 0.08            |
| EUR 1,040,000  | Shell International Finance BV, 1.875%, 07/04/32            | 1,175,252    | 0.06            | EUR 2,000,000  | Stellantis NV, 0.625%, 30/03/27                            | 2,008,840    | 0.10            |
| EUR 630,000  | Shell International Finance BV, 1.250%, 11/11/32            | 668,272      | 0.03            | EUR 800,000  | Stellantis NV, 0.750%, 18/01/29                            | 797,968      | 0.04            |
| EUR 200,000  | Shell International Finance BV, 1.250%, 11/11/32            | 212,150      | 0.01            | EUR 500,000  | Stellantis NV, 1.250%, 20/06/33                            | 494,410      | 0.02            |
| EUR 690,000  | Shell International Finance BV, 0.875%, 08/11/39            | 652,940      | 0.03            | EUR 350,000  | Sudzucker International Finance BV, 1.250%, 29/11/23       | 359,265      | 0.02            |
| EUR 1,000,000  | Siemens Financieringsmaatschappij NV, zero coupon, 20/02/23 | 1,005,485    | 0.05            | EUR 760,000  | Sudzucker International Finance BV, 1.000%, 28/11/25       | 779,182      | 0.04            |
| EUR 970,000  | Siemens Financieringsmaatschappij NV, 0.375%, 06/09/23      | 985,239      | 0.05            | EUR 373,000  | Telefonica Europe BV, 5.875%, 14/02/33                     | 578,359      | 0.03            |
| EUR 480,000  | Siemens Financieringsmaatschappij NV, 0.300%, 28/02/24      | 487,330      | 0.02            | EUR 370,000  | Toyota Motor Finance Netherlands BV, 0.625%, 26/09/23      | 377,315      | 0.02            |
| EUR 1,500,000  | Siemens Financieringsmaatschappij NV, 0.250%, 05/06/24      | 1,515,081    | 0.08            | EUR 300,000  | Toyota Motor Finance Netherlands BV, zero coupon, 25/02/28 | 296,715      | 0.01            |
| EUR 410,000  | Siemens Financieringsmaatschappij NV, zero coupon, 05/09/24 | 412,497      | 0.02            | EUR 410,000  | Unilever NV, 0.375%, 14/02/23                              | 414,973      | 0.02            |
| EUR 1,200,000  | Siemens Financieringsmaatschappij NV, 0.375%, 05/06/26      | 1,226,808    | 0.06            | EUR 280,000  | Unilever NV, 1.000%, 03/06/23                              | 287,182      | 0.01            |
| EUR 690,000  | Siemens Financieringsmaatschappij NV, 1.000%, 06/09/27      | 731,945      | 0.04            | EUR 480,000  | Unilever NV, 0.500%, 12/08/23                              | 488,534      | 0.02            |
|  |   |              |                 | EUR 200,000  | Unilever NV, 0.500%, 29/04/24                              | 204,456      | 0.01            |
|  |   |              |                 | EUR 410,000  | Unilever NV, 0.500%, 06/01/25                              | 420,148      | 0.02            |
|  |   |              |                 | EUR 1,040,000  | Unilever NV, 1.250%, 25/03/25                              | 1,095,411    | 0.06            |
|  |   |              |                 | EUR 600,000  | Unilever NV, 0.875%, 31/07/25                              | 625,098      | 0.03            |
|  |   |              |                 | EUR 690,000  | Unilever NV, 1.125%, 12/02/27                              | 734,263      | 0.04            |
|  |   |              |                 | EUR 550,000  | Unilever NV, 1.000%, 14/02/27                              | 581,526      | 0.03            |
|  |   |              |                 | EUR 480,000  | Unilever NV, 1.125%, 29/04/28                              | 513,974      | 0.03            |
|  |   |              |                 | EUR 350,000  | Unilever NV, 1.375%, 31/07/29                              | 383,198      | 0.02            |
|  |   |              |                 | EUR 800,000  | Unilever NV, 1.750%, 25/03/30                              | 901,256      | 0.05            |
|  |   |              |                 | EUR 550,000  | Unilever NV, 1.375%, 04/09/30                              | 607,821      | 0.03            |

## Schedule of Investments (continued)

as at 30 June 2021 (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 - 97.71% (continued)   |  |              |                 | Corporate Bonds - 97.71% (continued)   |  |              |                 |
| Netherlands (continued)  |  |              |                 | Netherlands (continued)  |  |              |                 |
| EUR 480,000  | Unilever NV, 1.625%, 12/02/33                          | 543,725      | 0.03            | EUR 400,000  | Vonovia Finance BV, 0.750%, 15/01/24         | 408,420      | 0.02            |
| EUR 550,000  | Upjohn Finance BV, 1.023%, 23/06/24                    | 565,499      | 0.03            | EUR 700,000  | Vonovia Finance BV, 1.625%, 07/04/24         | 730,016      | 0.04            |
| EUR 560,000  | Upjohn Finance BV, 1.362%, 23/06/27                    | 586,219      | 0.03            | EUR 600,000  | Vonovia Finance BV, 1.250%, 06/12/24         | 626,850      | 0.03            |
| EUR 1,010,000  | Upjohn Finance BV, 1.908%, 23/06/32                    | 1,075,014    | 0.05            | EUR 350,000  | Vonovia Finance BV, 1.500%, 31/03/25         | 369,688      | 0.02            |
| EUR 280,000  | Vesteda Finance BV, 2.500%, 27/10/22                   | 287,857      | 0.01            | EUR 500,000  | Vonovia Finance BV, 1.800%, 29/06/25         | 533,475      | 0.03            |
| EUR 550,000  | Vesteda Finance BV, 2.000%, 10/07/26                   | 598,152      | 0.03            | EUR 400,000  | Vonovia Finance BV, 1.125%, 08/09/25         | 418,508      | 0.02            |
| EUR 235,000  | Vesteda Finance BV, 1.500%, 24/05/27                   | 251,199      | 0.01            | EUR 300,000  | Vonovia Finance BV, 1.500%, 22/03/26         | 319,695      | 0.02            |
| EUR 1,300,000  | Volkswagen International Finance NV, 1.125%, 02/10/23  | 1,335,984    | 0.07            | EUR 300,000  | Vonovia Finance BV, 1.500%, 10/06/26         | 320,397      | 0.02            |
| EUR 1,900,000  | Volkswagen International Finance NV, 1.875%, 30/03/27  | 2,063,647    | 0.10            | EUR 600,000  | Vonovia Finance BV, 0.625%, 09/07/26         | 613,374      | 0.03            |
| EUR 700,000  | Volkswagen International Finance NV, 2.625%, 16/11/27  | 797,657      | 0.04            | EUR 200,000  | Vonovia Finance BV, 1.750%, 25/01/27         | 216,756      | 0.01            |
| EUR 830,000  | Volkswagen International Finance NV, 1.625%, 16/01/30  | 901,845      | 0.05            | EUR 300,000  | Vonovia Finance BV, 0.625%, 07/10/27         | 304,944      | 0.02            |
| EUR 800,000  | Volkswagen International Finance NV, 3.250%, 18/11/30  | 983,000      | 0.05            | EUR 300,000  | Vonovia Finance BV, 1.500%, 14/01/28         | 321,318      | 0.02            |
| EUR 100,000  | Volkswagen International Finance NV, 1.250%, 23/09/32  | 104,640      | 0.01            | EUR 700,000  | Vonovia Finance BV, 0.500%, 14/09/29         | 696,983      | 0.03            |
| EUR 600,000  | Volkswagen International Finance NV, 3.300%, 22/03/33  | 754,938      | 0.04            | EUR 500,000  | Vonovia Finance BV, 2.125%, 22/03/30         | 563,425      | 0.03            |
| EUR 1,000,000  | Volkswagen International Finance NV, 4.125%, 16/11/38  | 1,395,590    | 0.07            | EUR 400,000  | Vonovia Finance BV, 2.250%, 07/04/30         | 453,660      | 0.02            |
| EUR 300,000  | Volkswagen International Finance NV, 1.500%, 21/01/41  | 295,395      | 0.01            | EUR 1,100,000  | Vonovia Finance BV, 1.000%, 09/07/30         | 1,072,962    | 0.06            |
| EUR 800,000  | Volkswagen International Finance NV, 0.875%, perpetual | 827,712      | 0.04            | EUR 300,000  | Vonovia Finance BV, 1.125%, 14/09/34         | 303,189      | 0.02            |
| EUR 1,350,000  | Volkswagen International Finance NV, 4.625%, perpetual | 1,536,232    | 0.08            | EUR 600,000  | Vonovia Finance BV, 2.750%, 22/03/38         | 731,298      | 0.04            |
| EUR 660,000  | Volkswagen International Finance NV, 5.125%, perpetual | 724,145      | 0.04            | EUR 300,000  | Vonovia Finance BV, 1.625%, 07/10/39         | 313,626      | 0.02            |
| EUR 1,170,000  | Volkswagen International Finance NV, 3.500%, perpetual | 1,284,075    | 0.06            | EUR 600,000  | Wintershall Dea Finance, 0.452%, 25/09/23    | 605,652      | 0.03            |
| EUR 1,300,000  | Volkswagen International Finance NV, 2.700%, perpetual | 1,338,571    | 0.07            | EUR 1,000,000  | Wintershall Dea Finance BV, 0.840%, 25/09/25 | 1,019,180    | 0.05            |
| EUR 1,000,000  | Volkswagen International Finance NV, 3.375%, perpetual | 1,068,030    | 0.05            | EUR 1,000,000  | Wintershall Dea Finance BV, 1.332%, 25/09/28 | 1,025,760    | 0.05            |
| EUR 1,700,000  | Volkswagen International Finance NV, 3.875%, perpetual | 1,878,602    | 0.09            | EUR 700,000  | Wintershall Dea Finance BV, 1.823%, 25/09/31 | 725,872      | 0.04            |
| EUR 1,100,000  | Volkswagen International Finance NV, 3.875%, perpetual | 1,221,286    | 0.06            | EUR 500,000  | Wizz Air Finance Co BV, 1.350%, perpetual    | 511,090      | 0.03            |
| EUR 1,300,000  | Volkswagen International Finance NV, 4.625%, perpetual | 1,504,672    | 0.08            | EUR 1,140,000  | Wolters Kluwer NV, 2.875%, 21/03/23          | 1,201,571    | 0.06            |
| EUR 480,000  | Vonovia Finance BV, 2.125%, 09/07/22                   | 491,779      | 0.02            | EUR 280,000  | Wolters Kluwer NV, 2.500%, 13/05/24          | 299,566      | 0.01            |
| EUR 100,000  | Vonovia Finance BV, 0.125%, 06/04/23                   | 100,498      | 0.00            | EUR 200,000  | Wolters Kluwer NV, 1.500%, 22/03/27          | 215,058      | 0.01            |
| EUR 500,000  | Vonovia Finance BV, 0.875%, 03/07/23                   | 509,165      | 0.03            | EUR 400,000  | Wolters Kluwer NV, 0.250%, 30/03/28          | 399,424      | 0.02            |
| EUR 700,000  | Vonovia Finance BV, 2.250%, 15/12/23                   | 741,034      | 0.04            |  |  |              |                 |



## Schedule of Investments (continued)

as at 30 June 2021 (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 - 97.71% (continued)   |   |                    |                 | Corporate Bonds - 97.71% (continued)   |  |                   |                 |
| Netherlands (continued)  |   |                    |                 | Norway (continued)   |  |                   |                 |
| EUR 200,000  | WPC Eurobond BV, 2.250%, 19/07/24                 | 212,774            | 0.01            | EUR 400,000  | Sparebank 1 Oestlandet, 0.125%, 03/03/28           | 395,088           | 0.02            |
| EUR 410,000  | WPC Eurobond BV, 2.250%, 09/04/26                 | 445,014            | 0.02            | EUR 410,000  | SpareBank 1 SMN, 0.750%, 03/07/23                  | 418,331           | 0.02            |
| EUR 390,000  | WPC Eurobond BV, 2.125%, 15/04/27                 | 422,074            | 0.02            | EUR 410,000  | SpareBank 1 SMN, 0.125%, 11/09/26                  | 410,771           | 0.02            |
| EUR 350,000  | WPC Eurobond BV, 1.350%, 15/04/28                 | 362,107            | 0.02            | EUR 725,000  | SpareBank 1 SMN, 0.010%, perpetual                 | 708,789           | 0.04            |
| EUR 455,000  | WPC Eurobond BV, 0.950%, 01/06/30                 | 447,479            | 0.02            | EUR 665,000  | SpareBank 1 SR-Bank ASA, 0.625%, 25/03/24          | 678,686           | 0.03            |
| EUR 350,000  | Wuerth Finance International BV, 1.000%, 26/05/25 | 365,306            | 0.02            | EUR 480,000  | Sparebanken Vest, 0.500%, 29/11/22                 | 486,101           | 0.02            |
| EUR 690,000  | Wurth Finance International BV, 0.750%, 22/11/27  | 716,303            | 0.04            | EUR 300,000  | Storebrand Livsforsikring AS, 1.875%, 30/09/51     | 295,023           | 0.01            |
| <b>Total Netherlands</b>   |   | <b>304,826,047</b> | <b>15.36</b>    | <b>Total Norway</b>  |  | <b>12,490,291</b> | <b>0.63</b>     |
| New Zealand  |   |                    |                 | Poland   |  |                   |                 |
| EUR 690,000  | ANZ New Zealand Int'l Ltd, 1.125%, 20/03/25       | 721,347            | 0.04            | EUR 500,000  | Polski Koncern Naftowy ORLEN SA, 1.125%, perpetual | 507,415           | 0.02            |
| EUR 330,000  | ANZ New Zealand Int'l Ltd, 0.375%, 17/09/29       | 332,953            | 0.02            | EUR 350,000  | Tauron Polska Energia SA, 2.375%, 05/07/27         | 365,701           | 0.02            |
| EUR 350,000  | ASB Finance Ltd, 0.750%, 13/03/24                 | 359,562            | 0.02            | <b>Total Poland</b>  |  | <b>873,116</b>    | <b>0.04</b>     |
| EUR 690,000  | ASB Finance Ltd, 0.500%, 24/09/29                 | 701,130            | 0.03            | Portugal   |  |                   |                 |
| EUR 270,000  | BNZ International Funding Ltd, 0.500%, 13/05/23   | 274,131            | 0.01            | EUR 300,000  | Brisa Concessao Rodoviaria SA, 2.000%, 22/03/23    | 311,181           | 0.01            |
| EUR 1,040,000  | BNZ International Funding Ltd, 0.375%, 14/09/24   | 1,057,774          | 0.05            | EUR 500,000  | Brisa Concessao Rodoviaria SA, 1.875%, 30/04/25    | 536,430           | 0.03            |
| EUR 280,000  | Chorus Ltd, 1.125%, 18/10/23                      | 287,353            | 0.01            | EUR 100,000  | Brisa Concessao Rodoviaria SA, 2.375%, 10/05/27    | 112,185           | 0.00            |
| EUR 350,000  | Chorus Ltd, 0.875%, 05/12/26                      | 359,572            | 0.02            | EUR 700,000  | EDP - Energias de Portugal SA, 1.625%, 15/04/27    | 752,647           | 0.04            |
| EUR 350,000  | Fonterra Co-operative Group Ltd, 0.750%, 08/11/24 | 359,394            | 0.02            | EUR 500,000  | Galp Gas Natural Distribuicao SA, 1.375%, 19/09/23 | 514,695           | 0.03            |
| EUR 360,000  | Westpac Securities NZ Ltd, 0.300%, 25/06/24       | 365,299            | 0.02            | EUR 200,000  | NOS SGPS SA, 1.125%, 02/05/23                      | 203,192           | 0.01            |
| <b>Total New Zealand</b>   |   | <b>4,818,515</b>   | <b>0.24</b>     | <b>Total Portugal</b>  |  | <b>2,430,330</b>  | <b>0.12</b>     |
| Norway   |   |                    |                 | Romania  |  |                   |                 |
| EUR 600,000  | Aker BP ASA, 1.125%, 12/05/29                     | 601,338            | 0.03            | EUR 300,000  | UniCredit Leasing Corp IFN SA, 0.502%, 18/10/22    | 301,989           | 0.02            |
| EUR 550,000  | DNB Bank ASA, 1.125%, 01/03/23                    | 563,519            | 0.03            | <b>Total Romania</b>   |  | <b>301,989</b>    | <b>0.02</b>     |
| EUR 690,000  | DNB Bank ASA, 0.600%, 25/09/23                    | 703,731            | 0.04            | Singapore  |  |                   |                 |
| EUR 1,570,000  | DNB Bank ASA, 0.050%, 14/11/23                    | 1,582,874          | 0.08            | EUR 550,000  | DBS Group Holdings Ltd, 1.500%, 11/04/28           | 564,812           | 0.03            |
| EUR 660,000  | DNB Bank ASA, 0.250%, 09/04/24                    | 669,233            | 0.03            | <b>Total Singapore</b>   |  | <b>564,812</b>    | <b>0.03</b>     |
| EUR 550,000  | DNB Bank ASA, 1.125%, 20/03/28                    | 560,258            | 0.03            | Spain  |  |                   |                 |
| EUR 1,000,000  | DNB Bank ASA, 0.250%, 23/02/29                    | 986,590            | 0.05            | EUR 400,000  | Abertis Infraestructuras SA, 3.750%, 20/06/23      | 430,476           | 0.02            |
| EUR 690,000  | Norsk Hydro ASA, 1.125%, 11/04/25                 | 713,108            | 0.04            | EUR 400,000  | Abertis Infraestructuras SA, 2.500%, 27/02/25      | 436,484           | 0.02            |
| EUR 280,000  | Norsk Hydro ASA, 2.000%, 11/04/29                 | 306,583            | 0.02            | EUR 300,000  | Abertis Infraestructuras SA, 0.625%, 15/07/25      | 305,580           | 0.01            |
| EUR 500,000  | Santander Consumer Bank AS, 0.750%, 01/03/23      | 508,195            | 0.03            | EUR 1,300,000  | Abertis Infraestructuras SA, 1.375%, 20/05/26      | 1,360,970         | 0.07            |
| EUR 500,000  | Santander Consumer Bank AS, 0.125%, 14/04/26      | 497,450            | 0.02            | EUR 600,000  | Abertis Infraestructuras SA, 1.000%, 27/02/27      | 616,176           | 0.03            |
| EUR 970,000  | Sparebank 1 Oestlandet, 0.875%, 13/03/23          | 989,584            | 0.05            | EUR 800,000  | Abertis Infraestructuras SA, 2.375%, 27/09/27      | 882,216           | 0.04            |
| EUR 410,000  | Sparebank 1 Oestlandet, 0.250%, 30/09/24          | 415,039            | 0.02            |  |  |                   |                 |

## Schedule of Investments *(continued)* as at 30 June 2021 (Expressed in Euro)

| Nominal Value   | Description   | Market Value | % of Net Assets | Nominal Value   | Description                            | Market Value | % of Net Assets |
|---|---|--------------|-----------------|---|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |   |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |  |              |                 |
| Corporate Bonds - 97.71% <i>(continued)</i>   |   |              |                 | Corporate Bonds - 97.71% <i>(continued)</i>   |  |              |                 |
| Spain <i>(continued)</i>  |   |              |                 | Spain <i>(continued)</i>  |  |              |                 |
| EUR 300,000   | Abertis Infraestructuras SA, 1.125%, 26/03/28               | 306,501      | 0.02            | EUR 300,000   | Banco de Sabadell SA, 1.125%, 11/03/27 | 308,376      | 0.02            |
| EUR 1,000,000   | Abertis Infraestructuras SA, 2.250%, 29/03/29               | 1,096,380    | 0.05            | EUR 300,000   | Banco Santander SA, 0.250%, 19/06/24   | 303,147      | 0.01            |
| EUR 500,000   | Abertis Infraestructuras SA, 1.625%, 15/07/29               | 525,565      | 0.03            | EUR 600,000   | Banco Santander SA, 1.125%, 17/01/25   | 620,682      | 0.03            |
| EUR 800,000   | Abertis Infraestructuras SA, 3.000%, 27/03/31               | 934,880      | 0.05            | EUR 1,200,000   | Banco Santander SA, 2.500%, 18/03/25   | 1,298,556    | 0.07            |
| EUR 500,000   | Abertis Infraestructuras SA, 1.875%, 26/03/32               | 532,310      | 0.03            | EUR 1,200,000   | Banco Santander SA, 1.375%, 05/01/26   | 1,258,008    | 0.06            |
| EUR 600,000   | ACS Servicios Comunicaciones y Energia SL, 1.875%, 20/04/26 | 634,758      | 0.03            | EUR 700,000   | Banco Santander SA, 3.250%, 04/04/26   | 788,753      | 0.04            |
| EUR 400,000   | Amadeus IT Group SA, 0.875%, 18/09/23                       | 407,160      | 0.02            | EUR 1,800,000   | Banco Santander SA, 0.300%, 04/10/26   | 1,813,860    | 0.09            |
| EUR 400,000   | Amadeus IT Group SA, 2.500%, 20/05/24                       | 426,296      | 0.02            | EUR 800,000   | Banco Santander SA, 3.125%, 19/01/27   | 908,096      | 0.05            |
| EUR 300,000   | Amadeus IT Group SA, 1.500%, 18/09/26                       | 319,383      | 0.02            | EUR 1,000,000   | Banco Santander SA, 0.500%, 04/02/27   | 1,003,940    | 0.05            |
| EUR 900,000   | Amadeus IT Group SA, 2.875%, 20/05/27                       | 1,013,886    | 0.05            | EUR 300,000   | Banco Santander SA, 1.125%, 23/06/27   | 312,735      | 0.02            |
| EUR 300,000   | Amadeus IT Group SA, 1.875%, 24/09/28                       | 320,742      | 0.02            | EUR 1,700,000   | Banco Santander SA, 2.125%, 08/02/28   | 1,840,284    | 0.09            |
| EUR 1,000,000   | Arval Service Lease SA, zero coupon, 30/09/24               | 1,000,060    | 0.05            | EUR 1,000,000   | Banco Santander SA, 0.200%, 11/02/28   | 991,870      | 0.05            |
| EUR 300,000   | Banco Bilbao Vizcaya Arg, 0.375%, 15/11/26                  | 304,146      | 0.01            | EUR 300,000   | Banco Santander SA, 1.625%, 22/10/30   | 309,237      | 0.02            |
| EUR 1,200,000   | Banco Bilbao Vizcaya Argentaria SA, 0.750%, 11/09/22        | 1,215,876    | 0.06            | EUR 1,000,000   | Banco Santander SA, 0.500%, perpetual  | 1,004,470    | 0.05            |
| EUR 800,000   | Banco Bilbao Vizcaya Argentaria SA, 1.125%, 28/02/24        | 825,552      | 0.04            | EUR 500,000   | Banco Santander SA, 1.125%, perpetual  | 521,225      | 0.03            |
| EUR 800,000   | Banco Bilbao Vizcaya Argentaria SA, 0.375%, 02/10/24        | 810,576      | 0.04            | EUR 500,000   | Bankia SA, 0.875%, 25/03/24            | 513,075      | 0.03            |
| EUR 700,000   | Banco Bilbao Vizcaya Argentaria SA, 1.375%, 14/05/25        | 735,147      | 0.04            | EUR 300,000   | Bankia SA, 1.000%, 25/06/24            | 308,001      | 0.02            |
| EUR 800,000   | Banco Bilbao Vizcaya Argentaria SA, 0.750%, 04/06/25        | 824,144      | 0.04            | EUR 600,000   | Bankia SA, 0.750%, 09/07/26            | 614,628      | 0.03            |
| EUR 500,000   | Banco Bilbao Vizcaya Argentaria SA, 1.000%, 21/06/26        | 520,295      | 0.03            | EUR 500,000   | Bankia SA, 1.125%, 12/11/26            | 516,270      | 0.03            |
| EUR 1,100,000   | Banco Bilbao Vizcaya Argentaria SA, 0.500%, 14/01/27        | 1,106,798    | 0.06            | EUR 300,000   | Bankinter SA, 0.875%, 05/03/24         | 307,704      | 0.02            |
| EUR 1,300,000   | Banco Bilbao Vizcaya Argentaria SA, 3.500%, 10/02/27        | 1,502,176    | 0.08            | EUR 600,000   | Bankinter SA, 0.875%, 08/07/26         | 614,220      | 0.03            |
| EUR 1,000,000   | Banco Bilbao Vizcaya Argentaria SA, 0.125%, 24/03/27        | 998,320      | 0.05            | EUR 1,000,000   | CaixaBank SA, 1.125%, 12/01/23         | 1,020,000    | 0.05            |
| EUR 1,300,000   | Banco Bilbao Vizcaya Argentaria SA, 2.575%, 22/02/29        | 1,370,278    | 0.07            | EUR 300,000   | CaixaBank SA, 0.750%, 18/04/23         | 304,890      | 0.01            |
| EUR 300,000   | Banco Bilbao Vizcaya Argentaria SA, 1.000%, 16/01/30        | 301,710      | 0.01            | EUR 700,000   | CaixaBank SA, 1.750%, 24/10/23         | 729,176      | 0.04            |
| EUR 800,000   | Banco de Sabadell SA, 0.875%, 05/03/23                      | 811,640      | 0.04            | EUR 1,200,000   | CaixaBank SA, 2.375%, 01/02/24         | 1,273,488    | 0.06            |
| EUR 500,000   | Banco de Sabadell SA, 1.625%, 07/03/24                      | 520,415      | 0.03            | EUR 800,000   | CaixaBank SA, 1.125%, 17/05/24         | 827,160      | 0.04            |
| EUR 600,000   | Banco de Sabadell SA, 0.875%, 22/07/25                      | 612,102      | 0.03            | EUR 800,000   | CaixaBank SA, 0.625%, 01/10/24         | 812,800      | 0.04            |
| EUR 300,000   | Banco de Sabadell SA, 0.625%, 07/11/25                      | 302,466      | 0.01            | EUR 1,100,000   | CaixaBank SA, 0.375%, 03/02/25         | 1,106,101    | 0.06            |
|   |   |              |                 | EUR 700,000   | CaixaBank SA, 1.125%, 27/03/26         | 730,653      | 0.04            |
|   |   |              |                 | EUR 1,000,000   | CaixaBank SA, 1.375%, 19/06/26         | 1,045,090    | 0.05            |
|   |   |              |                 | EUR 1,200,000   | CaixaBank SA, 0.750%, 10/07/26         | 1,218,075    | 0.06            |
|   |   |              |                 | EUR 800,000   | CaixaBank SA, 2.750%, 14/07/28         | 835,464      | 0.04            |
|   |   |              |                 | EUR 800,000   | CaixaBank SA, 0.500%, 09/02/29         | 788,176      | 0.04            |
|   |   |              |                 | EUR 800,000   | CaixaBank SA, 2.250%, 17/04/30         | 838,328      | 0.04            |
|   |   |              |                 | EUR 1,300,000   | CaixaBank SA, 1.250%, 18/06/31         | 1,308,827    | 0.07            |
|   |   |              |                 | EUR 400,000   | Criteria Caixa SA, 0.875%, 28/10/27    | 405,716      | 0.02            |
|   |   |              |                 | EUR 700,000   | Criteria Caixa SAU, 1.500%, 10/05/23   | 720,405      | 0.04            |
|   |   |              |                 | EUR 500,000   | Criteria Caixa SAU, 1.375%, 10/04/24   | 517,575      | 0.03            |

## Schedule of Investments *(continued)* as at 30 June 2021 (Expressed in Euro)

| Nominal Value   | Description  | Market Value | % of Net Assets | Nominal Value   | Description   | Market Value | % of Net Assets |
|---|--|--------------|-----------------|---|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |   |              |                 |
| Corporate Bonds - 97.71% <i>(continued)</i>   |  |              |                 | Corporate Bonds - 97.71% <i>(continued)</i>   |   |              |                 |
| Spain <i>(continued)</i>  |  |              |                 | Spain <i>(continued)</i>  |   |              |                 |
| EUR 700,000   | Enagas Financiaciones SA, 0.375%, 05/11/32                 | 688,653      | 0.03            | EUR 100,000   | Merlin Properties Socimi SA, 2.375%, 18/09/29         | 109,029      | 0.01            |
| EUR 300,000   | Enagas Financiaciones SAU, 1.000%, 25/03/23                | 306,546      | 0.02            | EUR 500,000   | Merlin Properties Socimi SA, 1.875%, 04/12/34         | 495,065      | 0.02            |
| EUR 500,000   | Enagas Financiaciones SAU, 1.250%, 06/02/25                | 524,695      | 0.03            | EUR 600,000   | Naturgy Capital Markets SA, 1.125%, 11/04/24          | 618,546      | 0.03            |
| EUR 100,000   | Enagas Financiaciones SAU, 0.750%, 27/10/26                | 103,895      | 0.00            | EUR 500,000   | NorteGas Energia Distribucion SA, 0.905%, 22/01/31    | 493,625      | 0.02            |
| EUR 500,000   | Enagas Financiaciones SAU, 1.375%, 05/05/28                | 543,285      | 0.03            | EUR 350,000   | NorteGas Energia Distribucion SAU, 2.065%, 28/09/27   | 378,154      | 0.02            |
| EUR 490,000   | FCC Aqualia SA, 2.629%, 08/06/27                           | 541,538      | 0.03            | EUR 500,000   | Prosegur Cash SA, 1.375%, 04/02/26                    | 527,305      | 0.03            |
| EUR 970,000   | FCC Servicios Medio Ambiente Holdings SA, 1.661%, 04/12/26 | 1,024,175    | 0.05            | EUR 400,000   | Prosegur Cia de Seguridad SA, 1.000%, 08/02/23        | 406,024      | 0.02            |
| EUR 300,000   | Ferrovial Emisiones SA, 0.375%, 14/09/22                   | 302,181      | 0.01            | EUR 300,000   | Red Electrica Corp SA, 0.875%, 14/04/25               | 310,656      | 0.02            |
| EUR 100,000   | Ferrovial Emisiones SA, 2.500%, 15/07/24                   | 107,643      | 0.00            | EUR 200,000   | Red Electrica Financiaciones SAU, 2.125%, 01/07/23    | 209,368      | 0.01            |
| EUR 100,000   | Ferrovial Emisiones SA, 1.375%, 31/03/25                   | 104,946      | 0.00            | EUR 300,000   | Red Electrica Financiaciones SAU, 1.125%, 24/04/25    | 314,358      | 0.02            |
| EUR 600,000   | Ferrovial Emisiones SA, 1.382%, 14/05/26                   | 634,524      | 0.03            | EUR 400,000   | Red Electrica Financiaciones SAU, 1.000%, 21/04/26    | 419,720      | 0.02            |
| EUR 200,000   | Ferrovial Emisiones SA, 0.540%, 12/11/28                   | 201,146      | 0.01            | EUR 400,000   | Red Electrica Financiaciones SAU, 1.250%, 13/03/27    | 425,916      | 0.02            |
| EUR 500,000   | Iberdrola Finanzas SA, 1.000%, 07/03/24                    | 515,350      | 0.03            | EUR 300,000   | Red Electrica Financiaciones SAU, 0.375%, 24/07/28    | 304,983      | 0.01            |
| EUR 700,000   | Iberdrola Finanzas SA, 1.000%, 07/03/25                    | 727,881      | 0.04            | EUR 600,000   | Red Electrica Financiaciones SAU, 0.500%, 24/05/33    | 595,728      | 0.03            |
| EUR 1,300,000   | Iberdrola Finanzas SA, 0.875%, 16/06/25                    | 1,347,489    | 0.07            | EUR 300,000   | Santander Consumer Finance SA, 0.875%, 30/05/23       | 306,474      | 0.02            |
| EUR 500,000   | Iberdrola Finanzas SA, 1.250%, 28/10/26                    | 532,090      | 0.03            | EUR 800,000   | Santander Consumer Finance SA, 1.125%, 09/10/23       | 824,136      | 0.04            |
| EUR 600,000   | Iberdrola Finanzas SA, 1.250%, 13/09/27                    | 644,934      | 0.03            | EUR 800,000   | Santander Consumer Finance SA, 1.000%, 27/02/24       | 823,240      | 0.04            |
| EUR 400,000   | Iberdrola Finanzas SA, 1.621%, 29/11/29                    | 445,104      | 0.02            | EUR 400,000   | Santander Consumer Finance SA, 0.375%, 27/06/24       | 404,928      | 0.02            |
| EUR 400,000   | IE2 Holdco SAU, 2.375%, 27/11/23                           | 420,024      | 0.02            | EUR 700,000   | Santander Consumer Finance SA, 0.375%, 17/01/25       | 708,407      | 0.04            |
| EUR 400,000   | IE2 Holdco SAU, 2.875%, 01/06/26                           | 445,744      | 0.02            | EUR 500,000   | Santander Consumer Finance SA, zero coupon, 23/02/26  | 496,290      | 0.02            |
| EUR 800,000   | Inmobiliaria Colonial Socimi SA, 1.625%, 28/11/25          | 848,656      | 0.04            | EUR 300,000   | Santander Consumer Finance SA, 0.500%, 14/11/26       | 304,302      | 0.01            |
| EUR 300,000   | Inmobiliaria Colonial Socimi SA, 2.000%, 17/04/26          | 323,394      | 0.02            | EUR 500,000   | Santander Consumer Finance SA, zero coupon, perpetual | 496,290      | 0.02            |
| EUR 300,000   | Inmobiliaria Colonial Socimi SA, 2.500%, 28/11/29          | 337,071      | 0.02            | EUR 1,200,000   | Santander International Debt SA, 1.375%, 14/12/22     | 1,229,280    | 0.06            |
| EUR 500,000   | Mapfre SA, 1.625%, 19/05/26                                | 541,590      | 0.03            | EUR 1,100,000   | Telefonica Emisiones SA, 3.987%, 23/01/23             | 1,174,591    | 0.06            |
| EUR 500,000   | Mapfre SA, 4.375%, 31/03/47                                | 579,475      | 0.03            | EUR 800,000   | Telefonica Emisiones SA, 1.069%, 05/02/24             | 823,536      | 0.04            |
| EUR 300,000   | Mapfre SA, 4.125%, 07/09/48                                | 348,054      | 0.02            | EUR 1,100,000   | Telefonica Emisiones SA, 1.528%, 17/01/25             | 1,164,416    | 0.06            |
| EUR 690,000   | Merlin Properties Socimi SA, 2.225%, 25/04/23              | 713,895      | 0.04            | EUR 600,000   | Telefonica Emisiones SA, 1.495%, 11/09/25             | 636,450      | 0.03            |
| EUR 480,000   | Merlin Properties Socimi SA, 1.750%, 26/05/25              | 506,376      | 0.03            | EUR 1,100,000   | Telefonica Emisiones SA, 1.460%, 13/04/26             | 1,174,536    | 0.06            |
| EUR 620,000   | Merlin Properties Socimi SA, 1.875%, 02/11/26              | 660,994      | 0.03            |   |   |              |                 |
| EUR 300,000   | Merlin Properties Socimi SA, 2.375%, 13/07/27              | 327,369      | 0.02            |   |   |              |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (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 - 97.71% (continued)   |  |                   |                 | Corporate Bonds - 97.71% (continued)   |   |              |                 |
| Spain (continued)  |  |                   |                 | Sweden (continued)   |   |              |                 |
| EUR 700,000  | Telefonica Emisiones SA, 1.447%, 22/01/27              | 746,991           | 0.04            | EUR 410,000  | Lansforsakringar Bank AB, 0.500%, 19/09/22            | 414,412      | 0.02            |
| EUR 1,200,000  | Telefonica Emisiones SA, 1.201%, 21/08/27              | 1,268,796         | 0.06            | EUR 280,000  | Lansforsakringar Bank AB, 0.875%, 25/09/23            | 286,924      | 0.01            |
| EUR 1,000,000  | Telefonica Emisiones SA, 1.715%, 12/01/28              | 1,091,980         | 0.05            | EUR 350,000  | Lansforsakringar Bank AB, 0.125%, 19/02/25            | 351,971      | 0.02            |
| EUR 600,000  | Telefonica Emisiones SA, 2.318%, 17/10/28              | 684,714           | 0.03            | EUR 1,500,000  | Lansforsakringar Bank AB, 0.050%, 15/04/26            | 1,494,225    | 0.08            |
| EUR 800,000  | Telefonica Emisiones SA, 1.788%, 12/03/29              | 883,592           | 0.04            | EUR 200,000  | Molnlycke Holding AB, 1.750%, 28/02/24                | 209,392      | 0.01            |
| EUR 700,000  | Telefonica Emisiones SA, 0.664%, 03/02/30              | 709,226           | 0.04            | EUR 480,000  | Molnlycke Holding AB, 1.875%, 28/02/25                | 510,307      | 0.03            |
| EUR 600,000  | Telefonica Emisiones SA, 1.930%, 17/10/31              | 671,130           | 0.03            | EUR 455,000  | Molnlycke Holdings AB, 0.875%, 05/09/29               | 457,361      | 0.02            |
| EUR 380,000  | Telefonica Emisiones SA, 1.957%, 01/07/39              | 419,155           | 0.02            | EUR 800,000  | Nordea Bank AB, 0.625%, 18/08/31                      | 798,288      | 0.04            |
| EUR 400,000  | Telefonica Emisiones SA, 1.864%, 13/07/40              | 432,840           | 0.02            | EUR 660,000  | Nordea Bank Abp, 3.250%, 05/07/22                     | 684,988      | 0.03            |
| EUR 600,000  | Telefonica Emisiones SAU, 2.932%, 17/10/29             | 722,022           | 0.04            | EUR 790,000  | Nordea Bank Abp, 0.875%, 26/06/23                     | 807,246      | 0.04            |
| <b>Total Spain</b>   |  | <b>94,105,041</b> | <b>4.74</b>     | EUR 970,000  | Nordea Bank Abp, 1.125%, 12/02/25                     | 1,016,385    | 0.05            |
| Sweden   |  |                   |                 | EUR 590,000  | ORLEN Capital AB, 2.500%, 07/06/23                    | 616,721      | 0.03            |
| EUR 550,000  | Akelius Residential Property AB, 1.125%, 14/03/24      | 565,147           | 0.03            | EUR 1,000,000  | Sagax AB, 2.000%, 17/01/24                            | 1,042,710    | 0.05            |
| EUR 550,000  | Akelius Residential Property AB, 1.750%, 07/02/25      | 579,920           | 0.03            | EUR 350,000  | Sagax AB, 2.250%, 13/03/25                            | 371,917      | 0.02            |
| EUR 900,000  | Akzo Nobel NV, 2.625%, 27/07/22                        | 929,259           | 0.05            | EUR 350,000  | Samhallsbyggnadsbolaget i Norden AB, 1.750%, 14/01/25 | 366,769      | 0.02            |
| EUR 350,000  | Alfa Laval Treasury International AB, 1.375%, 12/09/22 | 355,303           | 0.02            | EUR 690,000  | Samhallsbyggnadsbolaget i Norden AB, 1.000%, 12/08/27 | 697,121      | 0.04            |
| EUR 120,000  | Alfa Laval Treasury International AB, 0.250%, 25/06/24 | 120,914           | 0.01            | EUR 600,000  | Sandvik AB, 3.000%, 18/06/26                          | 688,044      | 0.03            |
| EUR 200,000  | Atlas Copco AB, 2.500%, 28/02/23                       | 209,240           | 0.01            | EUR 360,000  | Scania CV AB, 0.500%, 06/10/23                        | 364,363      | 0.02            |
| EUR 480,000  | Atlas Copco AB, 0.625%, 30/08/26                       | 495,394           | 0.02            | EUR 390,000  | Scania CV AB, 2.250%, 03/06/25                        | 421,964      | 0.02            |
| EUR 350,000  | Castellum AB, 2.125%, 20/11/23                         | 366,986           | 0.02            | EUR 280,000  | Securitas AB, 1.125%, 20/02/24                        | 287,963      | 0.01            |
| EUR 290,000  | Castellum AB, 0.750%, 04/09/26                         | 291,601           | 0.01            | EUR 280,000  | Securitas AB, 1.250%, 06/03/25                        | 291,298      | 0.01            |
| EUR 500,000  | EQT AB, 0.875%, 14/05/31                               | 496,055           | 0.02            | EUR 530,000  | Securitas AB, 0.250%, 22/02/28                        | 520,910      | 0.03            |
| EUR 410,000  | Essity AB, 2.500%, 09/06/23                            | 431,705           | 0.02            | EUR 630,000  | Skandinaviska Enskilda, 0.625%, 12/11/29              | 640,055      | 0.03            |
| EUR 490,000  | Essity AB, 1.125%, 27/03/24                            | 505,278           | 0.03            | EUR 970,000  | Skandinaviska Enskilda Banken AB, 0.500%, 13/03/23    | 984,996      | 0.05            |
| EUR 190,000  | Essity AB, 1.125%, 05/03/25                            | 197,604           | 0.01            | EUR 1,285,000  | Skandinaviska Enskilda Banken AB, 0.250%, 19/05/23    | 1,299,084    | 0.07            |
| EUR 350,000  | Essity AB, 1.625%, 30/03/27                            | 377,671           | 0.02            | EUR 690,000  | Skandinaviska Enskilda Banken AB, 0.050%, 01/07/24    | 695,982      | 0.03            |
| EUR 500,000  | Essity AB, 0.250%, 08/02/31                            | 484,755           | 0.02            | EUR 945,000  | Skandinaviska Enskilda Banken AB, 0.375%, 11/02/27    | 947,771      | 0.05            |
| EUR 410,000  | Fastighets AB Balder, 1.875%, 14/03/25                 | 430,902           | 0.02            | EUR 690,000  | Skandinaviska Enskilda Banken AB, 1.375%, 31/10/28    | 709,044      | 0.04            |
| EUR 350,000  | Fastighets AB Balder, 1.875%, 23/01/26                 | 369,306           | 0.02            | EUR 200,000  | Skandinaviska Enskilda Banken AB, 0.625%, 12/11/29    | 203,192      | 0.01            |
| EUR 690,000  | Fastighets AB Balder, 1.125%, 29/01/27                 | 702,510           | 0.04            | EUR 200,000  | SKF AB, 1.250%, 17/09/25                              | 209,764      | 0.01            |
| EUR 1,050,000  | Heimstaden Bostad AB, 2.125%, 05/09/23                 | 1,096,725         | 0.06            | EUR 100,000  | SKF AB, 0.875%, 15/11/29                              | 103,665      | 0.01            |
| EUR 280,000  | Hemso Fastighets AB, 1.000%, 09/09/26                  | 292,608           | 0.01            | EUR 1,000,000  | SKF AB, 0.250%, 15/02/31                              | 961,050      | 0.05            |
| EUR 620,000  | Investor AB, 4.500%, 12/05/23                          | 675,955           | 0.03            | EUR 1,380,000  | Svenska Handelsbanken AB, 2.625%, 23/08/22            | 1,429,266    | 0.07            |
| EUR 480,000  | Investor AB, 1.500%, 12/09/30                          | 529,315           | 0.03            |  |   |              |                 |
| EUR 250,000  | Investor AB, 0.375%, 29/10/35                          | 236,693           | 0.01            |  |   |              |                 |
| EUR 415,000  | Investor AB, 1.500%, 20/06/39                          | 457,123           | 0.02            |  |   |              |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (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 - 97.71% (continued)   |   |                   |                 | Corporate Bonds - 97.71% (continued)   |  |                   |                 |
| Sweden (continued)   |   |                   |                 | Switzerland (continued)  |  |                   |                 |
| EUR 970,000  | Svenska Handelsbanken AB, 1.125%, 14/12/22        | 992,504           | 0.05            | EUR 2,070,000  | Credit Suisse Group AG, 3.250%, 02/04/26           | 2,282,030         | 0.12            |
| EUR 690,000  | Svenska Handelsbanken AB, 0.500%, 21/03/23        | 700,640           | 0.04            | EUR 410,000  | Credit Suisse Group AG, 1.000%, 24/06/27           | 418,307           | 0.02            |
| EUR 295,000  | Svenska Handelsbanken AB, 0.375%, 03/07/23        | 299,369           | 0.01            | EUR 995,000  | Credit Suisse Group AG, 0.650%, 14/01/28           | 995,438           | 0.05            |
| EUR 690,000  | Svenska Handelsbanken AB, 0.125%, 18/06/24        | 697,769           | 0.04            | EUR 690,000  | Credit Suisse Group AG, 0.650%, 10/09/29           | 680,533           | 0.03            |
| EUR 1,000,000  | Svenska Handelsbanken AB, 1.000%, 15/04/25        | 1,044,830         | 0.05            | EUR 1,300,000  | Credit Suisse Group AG, 0.625%, 18/01/33           | 1,222,819         | 0.06            |
| EUR 210,000  | Svenska Handelsbanken AB, 0.050%, 03/09/26        | 209,423           | 0.01            | EUR 1,040,000  | UBS AG, 0.625%, 23/01/23                           | 1,054,706         | 0.05            |
| EUR 280,000  | Svenska Handelsbanken AB, 0.010%, 02/12/27        | 275,758           | 0.01            | EUR 1,615,000  | UBS AG, 0.750%, 21/04/23                           | 1,644,910         | 0.08            |
| EUR 760,000  | Svenska Handelsbanken AB, 1.250%, 02/03/28        | 775,094           | 0.04            | EUR 2,160,000  | UBS AG, 0.010%, 31/03/26                           | 2,158,198         | 0.11            |
| EUR 690,000  | Svenska Handelsbanken AB, 1.625%, 05/03/29        | 716,696           | 0.04            | EUR 750,000  | UBS AG, 0.500%, 31/03/31                           | 746,453           | 0.04            |
| EUR 690,000  | Svenska Handelsbanken AB, 0.500%, 18/02/30        | 689,924           | 0.03            | EUR 1,040,000  | UBS Group AG, 1.750%, 16/11/22                     | 1,069,973         | 0.05            |
| EUR 350,000  | Tele2 AB, 1.125%, 15/05/24                        | 360,654           | 0.02            | EUR 1,040,000  | UBS Group AG, 1.500%, 30/11/24                     | 1,079,541         | 0.06            |
| EUR 410,000  | Tele2 AB, 2.125%, 15/05/28                        | 452,193           | 0.02            | EUR 1,380,000  | UBS Group AG, 1.250%, 17/04/25                     | 1,427,996         | 0.07            |
| EUR 200,000  | Tele2 AB, 0.750%, 23/03/31                        | 198,004           | 0.01            | EUR 2,853,000  | UBS Group AG, 0.250%, 29/01/26                     | 2,841,041         | 0.15            |
| EUR 100,000  | Telefonaktiebolaget LM Ericsson, 1.875%, 01/03/24 | 104,946           | 0.01            | EUR 970,000  | UBS Group AG, 1.250%, 01/09/26                     | 1,018,063         | 0.05            |
| EUR 500,000  | Telefonaktiebolaget LM Ericsson, 1.000%, 26/05/29 | 503,540           | 0.03            | EUR 889,000  | UBS Group AG, 0.625%, 24/02/33                     | 874,776           | 0.04            |
| EUR 480,000  | Telia Co AB, 3.625%, 14/02/24                     | 527,866           | 0.03            | EUR 620,000  | UBS Group Funding Switzerland AG, 2.125%, 04/03/24 | 657,367           | 0.03            |
| EUR 410,000  | Telia Co AB, 3.875%, 01/10/25                     | 477,998           | 0.02            | <b>Total Switzerland</b>   |  | <b>25,796,747</b> | <b>1.30</b>     |
| EUR 310,000  | Telia Co AB, 3.000%, 07/09/27                     | 363,952           | 0.02            | United Kingdom   |  |                   |                 |
| EUR 340,000  | Telia Co AB, 0.125%, 27/11/30                     | 326,828           | 0.02            | EUR 690,000  | Amcor UK Finance PLC, 1.125%, 23/06/27             | 719,270           | 0.04            |
| EUR 970,000  | Telia Co AB, 3.500%, 05/09/33                     | 1,284,823         | 0.06            | EUR 760,000  | Anglo American Capital PLC, 3.250%, 03/04/23       | 804,027           | 0.04            |
| EUR 200,000  | Telia Co AB, 1.625%, 23/02/35                     | 218,086           | 0.01            | EUR 635,000  | Anglo American Capital PLC, 1.625%, 18/09/25       | 674,078           | 0.03            |
| EUR 1,040,000  | Telia Co AB, 3.000%, 04/04/78                     | 1,087,362         | 0.05            | EUR 470,000  | Anglo American Capital PLC, 1.625%, 11/03/26       | 498,285           | 0.02            |
| EUR 415,000  | Volvo Treasury AB, zero coupon, 11/02/23          | 415,288           | 0.02            | EUR 490,000  | Annington Funding PLC, 1.650%, 12/07/24            | 512,305           | 0.03            |
| EUR 405,000  | Volvo Treasury AB, 0.125%, 17/09/24               | 408,025           | 0.02            | EUR 1,190,000  | Aon PLC, 2.875%, 14/05/26                          | 1,339,083         | 0.07            |
| EUR 350,000  | Volvo Treasury AB, 1.625%, 26/05/25               | 371,532           | 0.02            | EUR 690,000  | AstraZeneca PLC, 0.750%, 12/05/24                  | 706,160           | 0.04            |
| EUR 690,000  | Volvo Treasury AB, 4.850%, 10/03/78               | 740,011           | 0.04            | EUR 870,000  | AstraZeneca PLC, 1.250%, 12/05/28                  | 925,027           | 0.05            |
| <b>Total Sweden</b>  |   | <b>46,326,232</b> | <b>2.33</b>     | EUR 620,000  | Aviva PLC, 1.875%, 13/11/27                        | 691,436           | 0.03            |
| Switzerland  |   |                   |                 | EUR 480,000  | Aviva PLC, 6.125%, 05/07/43                        | 538,834           | 0.03            |
| EUR 400,000  | Bank Julius Baer & Co AG, zero coupon, 25/06/24   | 400,464           | 0.02            | EUR 480,000  | Aviva PLC, 3.875%, 03/07/44                        | 529,776           | 0.03            |
| EUR 900,000  | Credit Suisse AG, 1.000%, 07/06/23                | 920,952           | 0.05            | EUR 751,000  | Aviva PLC, 3.375%, 04/12/45                        | 838,416           | 0.04            |
| EUR 410,000  | Credit Suisse AG, 0.450%, 19/05/25                | 415,953           | 0.02            | EUR 410,000  | Barclays Bank PLC, 2.250%, 10/06/24                | 439,352           | 0.02            |
| EUR 1,500,000  | Credit Suisse AG, 0.250%, 05/01/26                | 1,505,220         | 0.08            | EUR 550,000  | Barclays PLC, 1.500%, 03/09/23                     | 570,168           | 0.03            |
| EUR 1,170,000  | Credit Suisse AG, 1.500%, 10/04/26                | 1,242,259         | 0.06            | EUR 410,000  | Barclays PLC, 0.625%, 14/11/23                     | 414,768           | 0.02            |
| EUR 1,110,000  | Credit Suisse Group AG, 1.250%, 17/07/25          | 1,139,748         | 0.06            | EUR 830,000  | Barclays PLC, 1.875%, 08/12/23                     | 870,512           | 0.04            |
|  |   |                   |                 | EUR 2,420,000  | Barclays PLC, 3.375%, 02/04/25                     | 2,636,663         | 0.13            |
|  |   |                   |                 | EUR 620,000  | Barclays PLC, 0.750%, 09/06/25                     | 630,757           | 0.03            |
|  |   |                   |                 | EUR 830,000  | Barclays PLC, 1.375%, 24/01/26                     | 864,478           | 0.04            |
|  |   |                   |                 | EUR 500,000  | Barclays PLC, 1.125%, 22/03/31                     | 502,740           | 0.02            |
|  |   |                   |                 | EUR 1,000,000  | Barclays PLC, 1.106%, 12/05/32                     | 1,008,860         | 0.05            |
|  |   |                   |                 | EUR 300,000  | Barclays PLC, 1.125%, perpetual                    | 301,644           | 0.01            |

## Schedule of Investments *(continued)* as at 30 June 2021 (Expressed in Euro)

| Nominal Value   | Description                                      | Market Value | % of Net Assets | Nominal Value   | Description  | Market Value | % of Net Assets |
|---|--|--------------|-----------------|---|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |  |              |                 |
| Corporate Bonds - 97.71% <i>(continued)</i>   |  |              |                 | Corporate Bonds - 97.71% <i>(continued)</i>   |  |              |                 |
| United Kingdom <i>(continued)</i>   |  |              |                 | United Kingdom <i>(continued)</i>   |  |              |                 |
| EUR 620,000   | BAT International Finance PLC, 2.375%, 19/01/23  | 642,959      | 0.03            | EUR 620,000   | British Telecommunications PLC, 1.000%, 23/06/24             | 637,199      | 0.03            |
| EUR 410,000   | BAT International Finance PLC, 0.875%, 13/10/23  | 416,945      | 0.02            | EUR 890,000   | British Telecommunications PLC, 1.000%, 21/11/24             | 916,460      | 0.05            |
| EUR 550,000   | BAT International Finance PLC, 1.250%, 13/03/27  | 565,477      | 0.03            | EUR 480,000   | British Telecommunications PLC, 0.500%, 12/09/25             | 486,624      | 0.02            |
| EUR 620,000   | BAT International Finance PLC, 3.125%, 06/03/29  | 707,222      | 0.04            | EUR 690,000   | British Telecommunications PLC, 1.750%, 10/03/26             | 739,059      | 0.04            |
| EUR 690,000   | BG Energy Capital PLC, 1.250%, 21/11/22          | 702,510      | 0.04            | EUR 1,040,000   | British Telecommunications PLC, 1.500%, 23/06/27             | 1,103,263    | 0.06            |
| EUR 550,000   | BG Energy Capital PLC, 2.250%, 21/11/29          | 628,859      | 0.03            | EUR 235,000   | British Telecommunications PLC, 2.125%, 26/09/28             | 259,071      | 0.01            |
| EUR 690,000   | BP Capital Markets PLC, 1.109%, 16/02/23         | 706,560      | 0.04            | EUR 690,000   | British Telecommunications PLC, 1.125%, 12/09/29             | 710,955      | 0.04            |
| EUR 280,000   | BP Capital Markets PLC, 1.117%, 25/01/24         | 289,159      | 0.01            | EUR 620,000   | Cadent Finance PLC, 0.625%, 22/09/24                         | 633,194      | 0.03            |
| EUR 690,000   | BP Capital Markets PLC, 1.876%, 07/04/24         | 728,985      | 0.04            | EUR 605,000   | Cadent Finance PLC, 0.625%, 19/03/30                         | 607,075      | 0.03            |
| EUR 350,000   | BP Capital Markets PLC, 0.900%, 03/07/24         | 361,253      | 0.02            | EUR 755,000   | Cadent Finance PLC, 0.750%, 11/03/32                         | 749,874      | 0.04            |
| EUR 200,000   | BP Capital Markets PLC, 0.830%, 19/09/24         | 205,940      | 0.01            | EUR 200,000   | Canary Wharf Group Investment Holdings PLC, 1.750%, 07/04/26 | 201,380      | 0.01            |
| EUR 550,000   | BP Capital Markets PLC, 1.953%, 03/03/25         | 590,458      | 0.03            | EUR 410,000   | Coca-Cola European Partners PLC, 1.125%, 26/05/24            | 423,944      | 0.02            |
| EUR 490,000   | BP Capital Markets PLC, 1.077%, 26/06/25         | 510,237      | 0.03            | EUR 200,000   | Coca-Cola European Partners PLC, 1.500%, 08/11/27            | 214,646      | 0.01            |
| EUR 690,000   | BP Capital Markets PLC, 2.972%, 27/02/26         | 782,225      | 0.04            | EUR 350,000   | Coca-Cola European Partners PLC, 1.750%, 26/05/28            | 382,039      | 0.02            |
| EUR 620,000   | BP Capital Markets PLC, 2.213%, 25/09/26         | 686,259      | 0.03            | EUR 480,000   | Coca-Cola European Partners PLC, 0.200%, 02/12/28            | 473,741      | 0.02            |
| EUR 1,040,000   | BP Capital Markets PLC, 1.573%, 16/02/27         | 1,117,594    | 0.06            | EUR 350,000   | Coca-Cola European Partners PLC, 1.125%, 12/04/29            | 367,777      | 0.02            |
| EUR 480,000   | BP Capital Markets PLC, 0.831%, 08/11/27         | 494,890      | 0.02            | EUR 40,000  | Coca-Cola European Partners PLC, 0.700%, 12/09/31            | 39,922       | 0.00            |
| EUR 1,040,000   | BP Capital Markets PLC, 2.519%, 07/04/28         | 1,188,366    | 0.06            | EUR 500,000   | Coca-Cola European Partners PLC, 0.700%, 12/09/31            | 499,025      | 0.02            |
| EUR 1,040,000   | BP Capital Markets PLC, 1.594%, 03/07/28         | 1,123,408    | 0.06            | EUR 1,000,000   | Coca-Cola European Partners PLC, 0.200%, perpetual           | 986,960      | 0.05            |
| EUR 550,000   | BP Capital Markets PLC, 1.637%, 26/06/29         | 596,574      | 0.03            | EUR 350,000   | Compass Group PLC, 1.875%, 27/01/23                          | 361,949      | 0.02            |
| EUR 690,000   | BP Capital Markets PLC, 1.231%, 08/05/31         | 719,249      | 0.04            | EUR 410,000   | Diageo Finance PLC, 0.125%, 12/10/23                         | 413,309      | 0.02            |
| EUR 1,380,000   | BP Capital Markets PLC, 2.822%, 07/04/32         | 1,657,960    | 0.08            | EUR 380,000   | Diageo Finance PLC, 0.500%, 19/06/24                         | 387,049      | 0.02            |
| EUR 690,000   | BP Capital Markets PLC, 1.104%, 15/11/34         | 692,394      | 0.03            | EUR 490,000   | Diageo Finance PLC, 1.750%, 23/09/24                         | 518,346      | 0.03            |
| EUR 2,070,000   | BP Capital Markets PLC, 3.250%, perpetual        | 2,211,940    | 0.11            | EUR 350,000   | Diageo Finance PLC, 1.000%, 22/04/25                         | 364,333      | 0.02            |
| EUR 1,860,000   | BP Capital Markets PLC, 3.625%, perpetual        | 2,025,205    | 0.10            | EUR 620,000   | Diageo Finance PLC, 2.375%, 20/05/26                         | 690,258      | 0.03            |
| EUR 410,000   | Brambles Finance PLC, 1.500%, 04/10/27           | 439,909      | 0.02            | EUR 550,000   | Diageo Finance PLC, 1.875%, 27/03/27                         | 604,961      | 0.03            |
| EUR 970,000   | British Telecommunications PLC, 1.125%, 10/03/23 | 992,029      | 0.05            | EUR 350,000   | Diageo Finance PLC, 1.500%, 22/10/27                         | 379,526      | 0.02            |
| EUR 395,000   | British Telecommunications PLC, 0.875%, 26/09/23 | 403,046      | 0.02            | EUR 830,000   | Diageo Finance PLC, 2.500%, 27/03/32                         | 994,921      | 0.05            |
|   |  |              |                 | EUR 410,000   | DS Smith PLC, 2.250%, 16/09/22                               | 419,254      | 0.02            |

## Schedule of Investments (continued) as at 30 June 2021 (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 - 97.71% (continued)   |   |              |                 | Corporate Bonds - 97.71% (continued)   |   |              |                 |
| United Kingdom (continued)   |   |              |                 | United Kingdom (continued)   |   |              |                 |
| EUR 550,000  | DS Smith PLC, 1.375%, 26/07/24                      | 570,119      | 0.03            | EUR 790,000  | Lloyds Bank Corporate Markets PLC, 2.375%, 09/04/26           | 874,506      | 0.04            |
| EUR 480,000  | DS Smith PLC, 0.875%, 12/09/26                      | 490,541      | 0.02            | EUR 760,000  | Lloyds Bank PLC, 1.250%, 13/01/25                             | 797,734      | 0.04            |
| EUR 690,000  | easyJet PLC, 1.750%, 09/02/23                       | 704,462      | 0.04            | EUR 636,000  | Lloyds Banking Group PLC, 1.000%, 09/11/23                    | 653,045      | 0.03            |
| EUR 410,000  | easyJet PLC, 1.125%, 18/10/23                       | 417,261      | 0.02            | EUR 810,000  | Lloyds Banking Group PLC, 0.625%, 15/01/24                    | 819,509      | 0.04            |
| EUR 180,000  | Experian Finance PLC, 1.375%, 25/06/26              | 190,269      | 0.01            | EUR 830,000  | Lloyds Banking Group PLC, 0.500%, 12/11/25                    | 842,193      | 0.04            |
| EUR 610,000  | GlaxoSmithKline Capital PLC, 0.125%, 12/05/23       | 615,203      | 0.03            | EUR 1,230,000  | Lloyds Banking Group PLC, 3.500%, 01/04/26                    | 1,384,057    | 0.07            |
| EUR 410,000  | GlaxoSmithKline Capital PLC, zero coupon, 23/09/23  | 412,247      | 0.02            | EUR 830,000  | Lloyds Banking Group PLC, 1.500%, 12/09/27                    | 892,914      | 0.04            |
| EUR 730,000  | GlaxoSmithKline Capital PLC, 1.375%, 02/12/24       | 769,391      | 0.04            | EUR 690,000  | Lloyds Banking Group PLC, 1.750%, 07/09/28                    | 714,474      | 0.04            |
| EUR 699,000  | GlaxoSmithKline Capital PLC, 4.000%, 16/06/25       | 813,168      | 0.04            | EUR 1,110,000  | Lloyds Banking Group PLC, 4.500%, 18/03/30                    | 1,268,119    | 0.06            |
| EUR 690,000  | GlaxoSmithKline Capital PLC, 1.250%, 21/05/26       | 732,380      | 0.04            | EUR 350,000  | London Stock Exchange Group PLC, 0.875%, 19/09/24             | 360,567      | 0.02            |
| EUR 550,000  | GlaxoSmithKline Capital PLC, 1.000%, 12/09/26       | 578,292      | 0.03            | EUR 410,000  | London Stock Exchange Group PLC, 1.750%, 06/12/27             | 449,860      | 0.02            |
| EUR 410,000  | GlaxoSmithKline Capital PLC, 1.375%, 12/09/29       | 446,654      | 0.02            | EUR 360,000  | London Stock Exchange Group PLC, 1.750%, 19/09/29             | 399,722      | 0.02            |
| EUR 550,000  | GlaxoSmithKline Capital PLC, 1.750%, 21/05/30       | 614,350      | 0.03            | EUR 350,000  | Mondi Finance PLC, 1.500%, 15/04/24                           | 363,545      | 0.02            |
| EUR 1,660,000  | HSBC Holdings PLC, 0.875%, 06/09/24                 | 1,707,825    | 0.09            | EUR 690,000  | Mondi Finance PLC, 1.625%, 27/04/26                           | 736,292      | 0.04            |
| EUR 970,000  | HSBC Holdings PLC, 1.500%, 04/12/24                 | 1,007,520    | 0.05            | EUR 350,000  | Motability Operations Group PLC, 1.625%, 09/06/23             | 362,943      | 0.02            |
| EUR 1,040,000  | HSBC Holdings PLC, 3.000%, 30/06/25                 | 1,150,895    | 0.06            | EUR 350,000  | Motability Operations Group PLC, 0.875%, 14/03/25             | 362,726      | 0.02            |
| EUR 1,000,000  | HSBC Holdings PLC, 0.309%, 13/11/26                 | 1,003,700    | 0.05            | EUR 350,000  | Motability Operations Group PLC, 0.375%, 03/01/26             | 355,992      | 0.02            |
| EUR 1,040,000  | HSBC Holdings PLC, 2.500%, 15/03/27                 | 1,167,712    | 0.06            | EUR 1,565,000  | Motability Operations Group PLC, 0.125%, 20/07/28             | 1,552,934    | 0.08            |
| EUR 760,000  | HSBC Holdings PLC, 3.125%, 07/06/28                 | 891,328      | 0.04            | EUR 410,000  | National Grid Electricity Transmission PLC, 0.190%, 20/01/25  | 412,923      | 0.02            |
| EUR 740,000  | HSBC Holdings PLC, 0.770%, 13/11/31                 | 739,623      | 0.04            | EUR 145,000  | National Grid Electricity Transmission PLC, 0.823%, 07/07/32  | 146,496      | 0.01            |
| EUR 350,000  | Imperial Brands Finance PLC, 1.125%, 14/08/23       | 357,210      | 0.02            | EUR 400,000  | National Grid Electricity Transmission PLC, 0.872%, 26/11/40  | 381,004      | 0.02            |
| EUR 480,000  | Imperial Brands Finance PLC, 1.375%, 27/01/25       | 496,891      | 0.02            | EUR 500,000  | National Grid Electricity Transmission PLC, 0.823%, perpetual | 505,160      | 0.03            |
| EUR 690,000  | Imperial Brands Finance PLC, 2.125%, 12/02/27       | 739,142      | 0.04            | EUR 500,000  | National Grid PLC, 0.163%, 20/01/28                           | 491,840      | 0.02            |
| EUR 690,000  | Informa PLC, 1.500%, 05/07/23                       | 710,445      | 0.04            | EUR 525,000  | National Grid PLC, 0.553%, 18/09/29                           | 524,092      | 0.03            |
| EUR 410,000  | Informa PLC, 1.250%, 22/04/28                       | 417,483      | 0.02            | EUR 410,000  | Nationwide Building Society, 0.625%, 19/04/23                 | 417,425      | 0.02            |
| EUR 350,000  | InterContinental Hotels Group PLC, 1.625%, 08/10/24 | 364,655      | 0.02            | EUR 760,000  | Nationwide Building Society, 1.250%, 03/03/25                 | 796,472      | 0.04            |
| EUR 690,000  | InterContinental Hotels Group PLC, 2.125%, 15/05/27 | 743,109      | 0.04            | EUR 890,000  | Nationwide Building Society, 0.250%, 22/07/25                 | 898,962      | 0.04            |
| EUR 480,000  | Intermediate Capital Group PLC, 1.625%, 17/02/27    | 495,269      | 0.02            |  |   |              |                 |
| EUR 500,000  | Investec Bank PLC, 0.500%, 17/02/27                 | 497,265      | 0.02            |  |   |              |                 |
| EUR 810,000  | ITV PLC, 1.375%, 26/09/26                           | 846,871      | 0.04            |  |   |              |                 |
| EUR 690,000  | Lloyds Bank Corporate Markets PLC, 0.250%, 04/10/22 | 695,382      | 0.03            |  |   |              |                 |
| EUR 575,000  | Lloyds Bank Corporate Markets PLC, 0.375%, 28/01/25 | 582,900      | 0.03            |  |   |              |                 |

## Schedule of Investments *(continued)* as at 30 June 2021 (Expressed in Euro)

| Nominal Value   | Description  | Market Value | % of Net Assets | Nominal Value   | Description   | Market Value | % of Net Assets |
|---|--|--------------|-----------------|---|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |   |              |                 |
| Corporate Bonds - 97.71% <i>(continued)</i>   |  |              |                 | Corporate Bonds - 97.71% <i>(continued)</i>   |   |              |                 |
| United Kingdom <i>(continued)</i>   |  |              |                 | United Kingdom <i>(continued)</i>   |   |              |                 |
| EUR 840,000   | Nationwide Building Society, 1.500%, 08/03/26      | 883,352      | 0.04            | EUR 620,000   | Smiths Group PLC, 2.000%, 23/02/27                      | 672,415      | 0.03            |
| EUR 770,000   | Nationwide Building Society, 2.000%, 25/07/29      | 810,202      | 0.04            | EUR 550,000   | SSE PLC, 1.750%, 08/09/23                               | 573,490      | 0.03            |
| EUR 385,000   | Natwest Group PLC, 0.780%, 26/02/30                | 385,127      | 0.02            | EUR 480,000   | SSE PLC, 1.250%, 16/04/25                               | 501,667      | 0.02            |
| EUR 400,000   | Natwest Group PLC, 0.780%, perpetual               | 400,132      | 0.02            | EUR 550,000   | SSE PLC, 0.875%, 06/09/25                               | 568,848      | 0.03            |
| EUR 350,000   | Natwest Markets PLC, 1.125%, 14/06/23              | 359,058      | 0.02            | EUR 550,000   | SSE PLC, 1.375%, 04/09/27                               | 586,784      | 0.03            |
| EUR 925,000   | NatWest Markets PLC, 1.000%, 28/05/24              | 954,535      | 0.05            | EUR 690,000   | SSE PLC, 1.750%, 16/04/30                               | 754,819      | 0.04            |
| EUR 830,000   | NatWest Markets PLC, 2.750%, 02/04/25              | 914,577      | 0.05            | EUR 350,000   | SSE PLC, 3.125%, perpetual                              | 379,008      | 0.02            |
| EUR 1,000,000   | NatWest Markets PLC, 0.125%, perpetual             | 996,760      | 0.05            | EUR 690,000   | Standard Chartered PLC, 3.625%, 23/11/22                | 725,128      | 0.04            |
| EUR 350,000   | Omnicom Finance Holdings PLC, 0.800%, 08/07/27     | 361,288      | 0.02            | EUR 830,000   | Standard Chartered PLC, 0.750%, 03/10/23                | 839,205      | 0.04            |
| EUR 410,000   | Omnicom Finance Holdings PLC, 1.400%, 08/07/31     | 440,475      | 0.02            | EUR 410,000   | Standard Chartered PLC, 3.125%, 19/11/24                | 451,336      | 0.02            |
| EUR 280,000   | OTE PLC, 2.375%, 18/07/22                          | 287,045      | 0.01            | EUR 435,000   | Standard Chartered PLC, 1.625%, 03/10/27                | 463,958      | 0.02            |
| EUR 500,000   | OTE PLC, 0.875%, 24/09/26                          | 514,750      | 0.03            | EUR 530,000   | Standard Chartered PLC, 0.850%, 27/01/28                | 543,271      | 0.03            |
| EUR 350,000   | Pearson Funding PLC, 1.375%, 06/05/25              | 363,832      | 0.02            | EUR 860,000   | Standard Chartered PLC, 2.500%, 09/09/30                | 912,993      | 0.05            |
| EUR 480,000   | Phoenix Group Holdings PLC, 4.375%, 24/01/29       | 563,990      | 0.03            | EUR 800,000   | Standard Chartered PLC, 1.200%, perpetual               | 801,904      | 0.04            |
| EUR 200,000   | Rentokil Initial PLC, 0.950%, 22/11/24             | 206,216      | 0.01            | EUR 700,000   | Swiss Re Finance UK PLC, 2.714%, 04/06/52               | 770,798      | 0.04            |
| EUR 365,000   | Rentokil Initial PLC, 0.875%, 30/05/26             | 377,038      | 0.02            | EUR 690,000   | Tesco Corporate Treasury Services PLC, 1.375%, 24/10/23 | 711,411      | 0.04            |
| EUR 180,000   | Rentokil Initial PLC, 0.500%, 14/10/28             | 180,149      | 0.01            | EUR 390,000   | Tesco Corporate Treasury Services PLC, 2.500%, 01/07/24 | 419,270      | 0.02            |
| EUR 500,000   | Rentokil Initial PLC, 0.500%, perpetual            | 500,415      | 0.02            | EUR 620,000   | Tesco Corporate Treasury Services PLC, 0.875%, 29/05/26 | 637,571      | 0.03            |
| EUR 771,000   | Rio Tinto Finance PLC, 2.875%, 11/12/24            | 852,950      | 0.04            | EUR 535,000   | Tesco Corporate Treasury Services PLC, 0.375%, 27/07/29 | 522,481      | 0.03            |
| EUR 1,170,000   | Royal Bank of Scotland Group PLC, 2.500%, 22/03/23 | 1,222,603    | 0.06            | EUR 400,000   | Tritax EuroBox PLC, 0.950%, 02/06/26                    | 399,984      | 0.02            |
| EUR 690,000   | Royal Bank of Scotland Group PLC, 2.000%, 04/03/25 | 725,611      | 0.04            | EUR 870,000   | Unilever PLC, 1.500%, 11/06/39                          | 963,003      | 0.05            |
| EUR 480,000   | Royal Bank of Scotland Group PLC, 0.750%, 15/11/25 | 489,778      | 0.02            | EUR 500,000   | Virgin Money UK PLC, 0.375%, 27/05/24                   | 503,320      | 0.03            |
| EUR 900,000   | Royal Bank of Scotland Group PLC, 1.750%, 02/03/26 | 948,510      | 0.05            | EUR 970,000   | Vodafone Group PLC, 1.750%, 25/08/23                    | 1,013,330    | 0.05            |
| EUR 350,000   | Royal Mail PLC, 2.375%, 29/07/24                   | 374,906      | 0.02            | EUR 550,000   | Vodafone Group PLC, 0.500%, 30/01/24                    | 559,790      | 0.03            |
| EUR 880,000   | Royal Mail PLC, 1.250%, 08/10/26                   | 922,830      | 0.05            | EUR 690,000   | Vodafone Group PLC, 1.875%, 11/09/25                    | 741,943      | 0.04            |
| EUR 800,000   | Santander UK Group Holdings PLC, 1.125%, 08/09/23  | 821,544      | 0.04            | EUR 760,000   | Vodafone Group PLC, 1.125%, 20/11/25                    | 796,275      | 0.04            |
| EUR 550,000   | Santander UK Group Holdings PLC, 0.391%, 28/02/25  | 555,049      | 0.03            | EUR 1,380,000   | Vodafone Group PLC, 2.200%, 25/08/26                    | 1,526,142    | 0.08            |
| EUR 760,000   | Sky Ltd, 1.875%, 24/11/23                          | 798,076      | 0.04            | EUR 620,000   | Vodafone Group PLC, 0.900%, 24/11/26                    | 645,631      | 0.03            |
| EUR 550,000   | Sky Ltd, 2.250%, 17/11/25                          | 604,021      | 0.03            | EUR 410,000   | Vodafone Group PLC, 1.500%, 24/07/27                    | 441,964      | 0.02            |
| EUR 380,000   | Sky Ltd, 2.500%, 15/09/26                          | 427,451      | 0.02            | EUR 350,000   | Vodafone Group PLC, 1.875%, 20/11/29                    | 390,156      | 0.02            |
| EUR 500,000   | Sky Ltd, 2.500%, 15/09/26                          | 562,435      | 0.03            | EUR 830,000   | Vodafone Group PLC, 1.625%, 24/11/30                    | 906,020      | 0.05            |
| EUR 540,000   | Smiths Group PLC, 1.250%, 28/04/23                 | 551,356      | 0.03            | EUR 900,000   | Vodafone Group PLC, 1.600%, 29/07/31                    | 978,264      | 0.05            |



## Schedule of Investments *(continued)* as at 30 June 2021 (Expressed in Euro)

| Nominal Value   | Description  | Market Value       | % of Net Assets | Nominal Value   | Description                                 | Market Value | % of Net Assets |
|---|--|--------------------|-----------------|---|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |  |                    |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |   |              |                 |
| Corporate Bonds - 97.71% <i>(continued)</i>   |  |                    |                 | Corporate Bonds - 97.71% <i>(continued)</i>   |   |              |                 |
| United Kingdom <i>(continued)</i>   |  |                    |                 | United States <i>(continued)</i>  |   |              |                 |
| EUR 620,000   | Vodafone Group PLC, 2.875%, 20/11/37               | 761,862            | 0.04            | EUR 490,000   | American Tower Corp, 1.000%, 15/01/32       | 491,480      | 0.02            |
| EUR 620,000   | Vodafone Group PLC, 2.500%, 24/05/39               | 723,738            | 0.04            | EUR 500,000   | American Tower Corp, 1.250%, 21/05/33       | 507,680      | 0.03            |
| EUR 310,000   | Wellcome Trust Ltd, 1.125%, 21/01/27               | 329,508            | 0.02            | EUR 190,000   | Amgen Inc, 2.000%, 25/02/26                 | 207,129      | 0.01            |
| EUR 480,000   | WPP Finance 2013, 3.000%, 20/11/23                 | 516,470            | 0.03            | EUR 1,065,000   | Apple Inc, 1.000%, 10/11/22                 | 1,085,704    | 0.05            |
| EUR 350,000   | WPP Finance 2016, 1.375%, 20/03/25                 | 367,339            | 0.02            | EUR 690,000   | Apple Inc, 1.375%, 17/01/24                 | 719,477      | 0.04            |
| EUR 410,000   | Yorkshire Building Society, 0.875%, 20/03/23       | 419,196            | 0.02            | EUR 970,000   | Apple Inc, 0.875%, 24/05/25                 | 1,008,024    | 0.05            |
| EUR 605,000   | Yorkshire Building Society, 0.500%, 01/07/28       | 608,297            | 0.03            | EUR 630,000   | Apple Inc, zero coupon, 15/11/25            | 634,441      | 0.03            |
| EUR 350,000   | Yorkshire Building Society, 0.625%, perpetual      | 358,414            | 0.02            | EUR 1,450,000   | Apple Inc, 1.625%, 10/11/26                 | 1,578,165    | 0.08            |
| <b>Total United Kingdom</b>   |  | <b>139,648,497</b> | <b>7.04</b>     | EUR 831,000   | Apple Inc, 2.000%, 17/09/27                 | 932,640      | 0.05            |
| United States   |  |                    |                 | EUR 1,170,000   | Apple Inc, 1.375%, 24/05/29                 | 1,278,634    | 0.06            |
| EUR 410,000   | 3M Co, 0.950%, 15/05/23                            | 420,111            | 0.02            | EUR 530,000   | Apple Inc, 0.500%, 15/11/31                 | 537,674      | 0.03            |
| EUR 420,000   | 3M Co, 1.500%, 09/11/26                            | 454,306            | 0.02            | EUR 350,000   | Archer-Daniels-Midland Co, 1.750%, 23/06/23 | 364,420      | 0.02            |
| EUR 200,000   | 3M Co, 1.500%, 09/11/26                            | 216,336            | 0.01            | EUR 540,000   | Archer-Daniels-Midland Co, 1.000%, 12/09/25 | 564,160      | 0.03            |
| EUR 350,000   | 3M Co, 1.750%, 15/05/30                            | 394,971            | 0.02            | EUR 500,000   | Archer-Daniels-Midland Co, 1.000%, 12/09/25 | 522,370      | 0.03            |
| EUR 410,000   | 3M Co, 1.500%, 02/06/31                            | 455,170            | 0.02            | EUR 1,240,000   | AT&T Inc, 2.500%, 15/03/23                  | 1,289,513    | 0.06            |
| EUR 1,110,000   | AbbVie Inc, 1.375%, 17/05/24                       | 1,152,413          | 0.06            | EUR 390,000   | AT&T Inc, 2.750%, 19/05/23                  | 411,707      | 0.02            |
| EUR 550,000   | AbbVie Inc, 0.750%, 18/11/27                       | 565,092            | 0.03            | EUR 830,000   | AT&T Inc, 1.300%, 05/09/23                  | 853,530      | 0.04            |
| EUR 850,000   | AbbVie Inc, 2.625%, 15/11/28                       | 980,951            | 0.05            | EUR 1,240,000   | AT&T Inc, 2.400%, 15/03/24                  | 1,316,136    | 0.07            |
| EUR 550,000   | AbbVie Inc, 2.125%, 17/11/28                       | 616,423            | 0.03            | EUR 590,000   | AT&T Inc, 3.500%, 17/12/25                  | 675,869      | 0.03            |
| EUR 450,000   | AbbVie Inc, 1.250%, 18/11/31                       | 473,080            | 0.02            | EUR 1,430,000   | AT&T Inc, 1.600%, 19/05/28                  | 1,533,847    | 0.08            |
| EUR 498,000   | Air Products & Chemicals Inc, 1.000%, 12/02/25     | 518,931            | 0.03            | EUR 480,000   | AT&T Inc, 2.600%, 17/12/29                  | 554,554      | 0.03            |
| EUR 850,000   | Air Products and Chemicals Inc, 0.500%, 05/05/28   | 866,660            | 0.04            | EUR 690,000   | AT&T Inc, 0.800%, 04/03/30                  | 695,285      | 0.03            |
| EUR 690,000   | Altria Group Inc, 1.700%, 15/06/25                 | 725,500            | 0.04            | EUR 575,000   | AT&T Inc, 2.050%, 19/05/32                  | 637,123      | 0.03            |
| EUR 480,000   | Altria Group Inc, 2.200%, 15/06/27                 | 518,261            | 0.03            | EUR 830,000   | AT&T Inc, 3.550%, 17/12/32                  | 1,048,273    | 0.05            |
| EUR 1,310,000   | Altria Group Inc, 3.125%, 15/06/31                 | 1,508,452          | 0.08            | EUR 410,000   | AT&T Inc, 3.375%, 15/03/34                  | 510,876      | 0.03            |
| EUR 480,000   | American Honda Finance Corp, 0.350%, 26/08/22      | 483,979            | 0.02            | EUR 1,082,000   | AT&T Inc, 2.450%, 15/03/35                  | 1,218,819    | 0.06            |
| EUR 550,000   | American Honda Finance Corp, 1.375%, 10/11/22      | 563,123            | 0.03            | EUR 1,280,000   | AT&T Inc, 3.150%, 04/09/36                  | 1,557,235    | 0.08            |
| EUR 1,040,000   | American Honda Finance Corp, 0.750%, 17/01/24      | 1,063,213          | 0.05            | EUR 380,000   | AT&T Inc, 2.600%, 19/05/38                  | 435,423      | 0.02            |
| EUR 490,000   | American Honda Finance Corp, 1.950%, 18/10/24      | 522,580            | 0.03            | EUR 400,000   | AT&T Inc, 2.600%, 19/05/38                  | 458,340      | 0.02            |
| EUR 550,000   | American International Group Inc, 1.500%, 08/06/23 | 565,273            | 0.03            | EUR 390,000   | Athene Global Funding, 1.875%, 23/06/23     | 404,836      | 0.02            |
| EUR 1,570,000   | American International Group Inc, 1.875%, 21/06/27 | 1,696,432          | 0.09            | EUR 350,000   | Athene Global Funding, 1.125%, 02/09/25     | 363,216      | 0.02            |
| EUR 350,000   | American Tower Corp, 1.950%, 22/05/26              | 377,591            | 0.02            | EUR 1,000,000   | Athene Global Funding, 0.625%, 12/01/28     | 993,780      | 0.05            |
| EUR 600,000   | American Tower Corp, 0.450%, 15/01/27              | 600,570            | 0.03            | EUR 450,000   | Autoliv Inc, 0.750%, 26/06/23               | 456,570      | 0.02            |
| EUR 905,000   | American Tower Corp, 0.500%, 15/01/28              | 897,362            | 0.04            | EUR 480,000   | Avery Dennison Corp, 1.250%, 03/03/25       | 500,198      | 0.02            |
| EUR 600,000   | American Tower Corp, 0.875%, 21/05/29              | 605,034            | 0.03            | EUR 1,170,000   | Bank of America Corp, 1.625%, 14/09/22      | 1,198,291    | 0.06            |
|   |  |                    |                 | EUR 670,000   | Bank of America Corp, 0.750%, 26/07/23      | 683,500      | 0.03            |
|   |  |                    |                 | EUR 540,000   | Bank of America Corp, 2.375%, 19/06/24      | 579,582      | 0.03            |
|   |  |                    |                 | EUR 930,000   | Bank of America Corp, 1.379%, 07/02/25      | 964,828      | 0.05            |
|   |  |                    |                 | EUR 550,000   | Bank of America Corp, 1.375%, 26/03/25      | 578,677      | 0.03            |
|   |  |                    |                 | EUR 690,000   | Bank of America Corp, 0.808%, 09/05/26      | 709,589      | 0.04            |

## Schedule of Investments (continued)

as at 30 June 2021 (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 - 97.71% (continued)   |  |              |                 | Corporate Bonds - 97.71% (continued)   |  |              |                 |
| United States (continued)  |  |              |                 | United States (continued)  |  |              |                 |
| EUR 1,310,000  | Bank of America Corp, 1.776%, 04/05/27               | 1,409,796    | 0.07            | EUR 690,000  | Booking Holdings Inc, 2.150%, 25/11/22       | 709,313      | 0.04            |
| EUR 1,040,000  | Bank of America Corp, 1.662%, 25/04/28               | 1,119,331    | 0.06            | EUR 690,000  | Booking Holdings Inc, 2.375%, 23/09/24       | 739,728      | 0.04            |
| EUR 1,500,000  | Bank of America Corp, 0.583%, 24/08/28               | 1,511,670    | 0.08            | EUR 845,000  | Booking Holdings Inc, 0.100%, 08/03/25       | 847,569      | 0.04            |
| EUR 1,570,000  | Bank of America Corp, 3.648%, 31/03/29               | 1,897,094    | 0.10            | EUR 880,000  | Booking Holdings Inc, 1.800%, 03/03/27       | 953,938      | 0.05            |
| EUR 690,000  | Bank of America Corp, 0.580%, 08/08/29               | 693,540      | 0.03            | EUR 615,000  | Booking Holdings Inc, 0.500%, 08/03/28       | 620,314      | 0.03            |
| EUR 1,040,000  | Bank of America Corp, 1.381%, 09/05/30               | 1,104,262    | 0.06            | EUR 1,000,000  | BorgWarner Inc, 1.000%, 19/05/31             | 1,007,290    | 0.05            |
| EUR 1,055,000  | Bank of America Corp, 0.694%, 22/03/31               | 1,052,278    | 0.05            | EUR 690,000  | Boston Scientific Corp, 0.625%, 01/12/27     | 700,191      | 0.03            |
| EUR 1,040,000  | Bank of America Corp, 0.654%, 26/10/31               | 1,029,818    | 0.05            | EUR 410,000  | Bristol-Myers Squibb Co, 1.000%, 15/05/25    | 427,437      | 0.02            |
| EUR 1,230,000  | Bank of America Corp, 1.102%, 24/05/32               | 1,260,652    | 0.07            | EUR 410,000  | Bristol-Myers Squibb Co, 1.750%, 15/05/35    | 466,359      | 0.02            |
| EUR 550,000  | BAT Capital Corp, 1.125%, 16/11/23                   | 562,633      | 0.03            | EUR 280,000  | Brown-Forman Corp, 1.200%, 07/07/26          | 295,814      | 0.01            |
| EUR 390,000  | Baxter International Inc, 0.400%, 15/05/24           | 396,139      | 0.02            | EUR 350,000  | Capital One Financial Corp, 0.800%, 12/06/24 | 357,830      | 0.02            |
| EUR 690,000  | Baxter International Inc, 1.300%, 30/05/25           | 725,438      | 0.04            | EUR 690,000  | Capital One Financial Corp, 1.650%, 12/06/29 | 731,193      | 0.04            |
| EUR 970,000  | Baxter International Inc, 1.300%, 15/05/29           | 1,040,073    | 0.05            | EUR 1,040,000  | Cargill Inc, 2.500%, 15/02/23                | 1,086,436    | 0.05            |
| EUR 350,000  | Becton Dickinson and Co, 1.000%, 15/12/22            | 355,716      | 0.02            | EUR 900,000  | Celanese US Holdings LLC, 1.125%, 26/09/23   | 921,177      | 0.05            |
| EUR 350,000  | Becton Dickinson and Co, 1.401%, 24/05/23            | 359,450      | 0.02            | EUR 190,000  | Celanese US Holdings LLC, 1.250%, 11/02/25   | 196,893      | 0.01            |
| EUR 350,000  | Becton Dickinson and Co, 1.900%, 15/12/26            | 380,163      | 0.02            | EUR 280,000  | Celanese US Holdings LLC, 2.125%, 01/03/27   | 303,481      | 0.01            |
| EUR 280,000  | Berkshire Hathaway Inc, 0.625%, 17/01/23             | 283,735      | 0.01            | EUR 565,000  | Chubb INA Holdings Inc, 0.300%, 15/12/24     | 570,141      | 0.03            |
| EUR 200,000  | Berkshire Hathaway Inc, 0.750%, 16/03/23             | 203,036      | 0.01            | EUR 390,000  | Chubb INA Holdings Inc, 0.875%, 15/06/27     | 404,052      | 0.02            |
| EUR 760,000  | Berkshire Hathaway Inc, 1.300%, 15/03/24             | 787,717      | 0.04            | EUR 970,000  | Chubb INA Holdings Inc, 1.550%, 15/03/28     | 1,044,273    | 0.05            |
| EUR 460,000  | Berkshire Hathaway Inc, zero coupon, 12/03/25        | 461,279      | 0.02            | EUR 725,000  | Chubb INA Holdings Inc, 0.875%, 15/12/29     | 746,424      | 0.04            |
| EUR 970,000  | Berkshire Hathaway Inc, 1.125%, 16/03/27             | 1,022,390    | 0.05            | EUR 550,000  | Chubb INA Holdings Inc, 1.400%, 15/06/31     | 586,404      | 0.03            |
| EUR 1,620,000  | Berkshire Hathaway Inc, 2.150%, 15/03/28             | 1,821,787    | 0.09            | EUR 690,000  | Chubb INA Holdings Inc, 2.500%, 15/03/38     | 829,442      | 0.04            |
| EUR 660,000  | Berkshire Hathaway Inc, 1.625%, 16/03/35             | 726,383      | 0.04            | EUR 1,380,000  | Citigroup Inc, 0.750%, 26/10/23              | 1,406,675    | 0.07            |
| EUR 500,000  | Berkshire Hathaway Inc, 0.500%, 15/01/41             | 447,790      | 0.02            | EUR 690,000  | Citigroup Inc, 2.375%, 22/05/24              | 739,363      | 0.04            |
| EUR 550,000  | BlackRock Inc, 1.250%, 06/05/25                      | 578,600      | 0.03            | EUR 1,090,000  | Citigroup Inc, 1.750%, 28/01/25              | 1,157,743    | 0.06            |
| EUR 350,000  | Blackstone Holdings Finance Co LLC, 2.000%, 19/05/25 | 377,076      | 0.02            | EUR 1,730,000  | Citigroup Inc, 1.250%, 06/07/26              | 1,806,276    | 0.09            |
| EUR 480,000  | Blackstone Holdings Finance Co LLC, 1.000%, 05/10/26 | 499,022      | 0.02            | EUR 1,380,000  | Citigroup Inc, 1.500%, 24/07/26              | 1,452,823    | 0.07            |
| EUR 480,000  | Blackstone Holdings Finance Co LLC, 1.500%, 10/04/29 | 515,366      | 0.03            | EUR 620,000  | Citigroup Inc, 2.125%, 10/09/26              | 680,066      | 0.03            |
| EUR 350,000  | BMW US Capital LLC, 1.000%, 20/04/27                 | 368,806      | 0.02            | EUR 1,350,000  | Citigroup Inc, 0.500%, 08/10/27              | 1,360,921    | 0.07            |
|  |  |              |                 | EUR 350,000  | Citigroup Inc, 1.625%, 21/03/28              | 377,783      | 0.02            |
|  |  |              |                 | EUR 690,000  | Citigroup Inc, 1.500%, 26/10/28              | 742,654      | 0.04            |
|  |  |              |                 | EUR 1,125,000  | Citigroup Inc, 1.250%, 10/04/29              | 1,185,649    | 0.06            |
|  |  |              |                 | EUR 390,000  | Coca-Cola Co, 0.500%, 08/03/24               | 397,995      | 0.02            |
|  |  |              |                 | EUR 390,000  | Coca-Cola Co, 0.750%, 22/09/26               | 407,519      | 0.02            |
|  |  |              |                 | EUR 1,310,000  | Coca-Cola Co, 1.875%, 22/09/26               | 1,446,332    | 0.07            |
|  |  |              |                 | EUR 880,000  | Coca-Cola Co, 1.125%, 09/03/27               | 932,351      | 0.05            |

## Schedule of Investments (continued) as at 30 June 2021 (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 - 97.71% (continued)   |   |              |                 | Corporate Bonds - 97.71% (continued)   |  |              |                 |
| United States (continued)  |   |              |                 | United States (continued)  |  |              |                 |
| EUR 200,000  | Coca-Cola Co, 1.125%, 09/03/27                        | 211,898      | 0.01            | EUR 480,000  | Eli Lilly & Co, 1.625%, 02/06/26                             | 517,445      | 0.03            |
| EUR 1,340,000  | Coca-Cola Co, 0.125%, 09/03/29                        | 1,324,765    | 0.07            | EUR 620,000  | Eli Lilly & Co, 2.125%, 03/06/30                             | 718,282      | 0.04            |
| EUR 505,000  | Coca-Cola Co, 0.400%, 06/05/30                        | 505,505      | 0.03            | EUR 480,000  | Eli Lilly & Co, 0.625%, 01/11/31                             | 489,058      | 0.02            |
| EUR 570,000  | Coca-Cola Co, 1.250%, 08/03/31                        | 611,832      | 0.03            | EUR 1,180,000  | Eli Lilly & Co, 1.700%, 01/11/49                             | 1,310,744    | 0.07            |
| EUR 575,000  | Coca-Cola Co, 0.500%, 09/03/33                        | 564,868      | 0.03            | EUR 480,000  | Emerson Electric Co, 1.250%, 15/10/25                        | 505,248      | 0.03            |
| EUR 390,000  | Coca-Cola Co, 0.375%, 15/03/33                        | 377,426      | 0.02            | EUR 1,170,000  | Emerson Electric Co, 2.000%, 15/10/29                        | 1,322,112    | 0.07            |
| EUR 760,000  | Coca-Cola Co, 1.625%, 09/03/35                        | 841,366      | 0.04            | EUR 1,000,000  | Equinix Inc, 0.250%, 15/03/27                                | 993,570      | 0.05            |
| EUR 505,000  | Coca-Cola Co, 0.950%, 06/05/36                        | 508,702      | 0.03            | EUR 500,000  | Equinix Inc, 1.000%, 15/03/33                                | 495,285      | 0.02            |
| EUR 350,000  | Coca-Cola Co, 1.100%, 02/09/36                        | 360,903      | 0.02            | EUR 400,000  | Equitable Financial Life Global Funding, 0.600%, perpetual   | 402,024      | 0.02            |
| EUR 727,000  | Coca-Cola Co, 0.800%, 15/03/40                        | 692,686      | 0.03            | EUR 970,000  | Euronet Worldwide Inc, 1.375%, 22/05/26                      | 983,357      | 0.05            |
| EUR 530,000  | Coca-Cola Co, 1.000%, 09/03/41                        | 517,884      | 0.03            | EUR 1,450,000  | Exxon Mobil Corp, 0.142%, 26/06/24                           | 1,461,832    | 0.07            |
| EUR 180,000  | Coca-Cola European Partners PLC, 2.625%, 06/11/23     | 190,604      | 0.01            | EUR 690,000  | Exxon Mobil Corp, 0.524%, 26/06/28                           | 699,577      | 0.03            |
| EUR 280,000  | Coca-Cola European Partners PLC, 2.375%, 07/05/25     | 304,525      | 0.02            | EUR 690,000  | Exxon Mobil Corp, 0.835%, 26/06/32                           | 688,758      | 0.03            |
| EUR 350,000  | Coca-Cola European Partners PLC, 1.875%, 18/03/30     | 389,007      | 0.02            | EUR 690,000  | Exxon Mobil Corp, 1.408%, 26/06/39                           | 680,437      | 0.03            |
| EUR 142,000  | Colgate Palmolive Co, 0.500%, 06/03/26                | 145,610      | 0.01            | EUR 350,000  | FedEx Corp, 0.450%, 05/08/25                                 | 356,020      | 0.02            |
| EUR 390,000  | Colgate-Palmolive Co, 1.375%, 06/03/34                | 428,860      | 0.02            | EUR 1,240,000  | FedEx Corp, 1.625%, 11/01/27                                 | 1,331,500    | 0.07            |
| EUR 390,000  | Colgate-Palmolive Co, 0.875%, 12/11/39                | 393,007      | 0.02            | EUR 735,000  | FedEx Corp, 0.450%, 04/05/29                                 | 732,258      | 0.04            |
| EUR 690,000  | Comcast Corp, 0.250%, 20/05/27                        | 693,174      | 0.03            | EUR 555,000  | FedEx Corp, 0.950%, 04/05/33                                 | 551,093      | 0.03            |
| EUR 690,000  | Comcast Corp, 0.750%, 20/02/32                        | 692,553      | 0.03            | EUR 1,020,000  | Fidelity National Information Services Inc, 0.750%, 21/05/23 | 1,036,524    | 0.05            |
| EUR 620,000  | Comcast Corp, 1.250%, 20/02/40                        | 626,925      | 0.03            | EUR 350,000  | Fidelity National Information Services Inc, 1.100%, 15/07/24 | 361,158      | 0.02            |
| EUR 500,000  | CyrusOne LP / CyrusOne Finance Corp, 1.450%, 22/01/27 | 509,850      | 0.03            | EUR 385,000  | Fidelity National Information Services Inc, 0.625%, 03/12/25 | 393,324      | 0.02            |
| EUR 880,000  | Danaher Corp, 1.700%, 30/03/24                        | 922,962      | 0.05            | EUR 1,040,000  | Fidelity National Information Services Inc, 1.500%, 21/05/27 | 1,104,033    | 0.06            |
| EUR 690,000  | Danaher Corp, 2.100%, 30/09/26                        | 759,490      | 0.04            | EUR 375,000  | Fidelity National Information Services Inc, 1.000%, 03/12/28 | 385,834      | 0.02            |
| EUR 800,000  | Danaher Corp, 2.500%, 30/03/30                        | 929,264      | 0.05            | EUR 1,190,000  | Fidelity National Information Services Inc, 2.000%, 21/05/30 | 1,317,282    | 0.07            |
| EUR 480,000  | Digital Euro Finco LLC, 2.625%, 15/04/24              | 513,581      | 0.03            | EUR 825,000  | Fidelity National Information Services Inc, 2.950%, 21/05/39 | 1,007,473    | 0.05            |
| EUR 690,000  | Digital Euro Finco LLC, 2.500%, 16/01/26              | 758,234      | 0.04            | EUR 480,000  | Fiserv Inc, 1.125%, 01/07/27                                 | 501,312      | 0.02            |
| EUR 410,000  | Digital Euro Finco LLC, 1.125%, 09/04/28              | 424,170      | 0.02            | EUR 410,000  | Fiserv Inc, 1.625%, 01/07/30                                 | 440,287      | 0.02            |
| EUR 200,000  | Discovery Communications LLC, 1.900%, 19/03/27        | 214,250      | 0.01            | EUR 2,610,000  | General Electric Co, 0.875%, 17/05/25                        | 2,681,671    | 0.14            |
| EUR 670,000  | Dover Corp, 1.250%, 09/11/26                          | 704,324      | 0.03            | EUR 280,000  | General Electric Co, 1.875%, 28/05/27                        | 302,061      | 0.01            |
| EUR 480,000  | Dover Corp, 0.750%, 04/11/27                          | 490,186      | 0.02            | EUR 1,350,000  | General Electric Co, 1.500%, 17/05/29                        | 1,424,992    | 0.07            |
| EUR 550,000  | Dow Chemical Co, 0.500%, 15/03/27                     | 554,059      | 0.03            | EUR 410,000  | General Electric Co, 4.125%, 19/09/35                        | 554,205      | 0.03            |
| EUR 690,000  | Dow Chemical Co, 1.125%, 15/03/32                     | 705,497      | 0.04            | EUR 760,000  | General Electric Co, 2.125%, 17/05/37                        | 826,447      | 0.04            |
| EUR 410,000  | Dow Chemical Co, 1.875%, 15/03/40                     | 438,581      | 0.02            | EUR 410,000  | General Mills Inc, 1.000%, 27/04/23                          | 418,098      | 0.03            |
| EUR 410,000  | DXC Technology Co, 1.750%, 15/01/26                   | 433,243      | 0.02            | EUR 200,000  | General Mills Inc, 0.450%, 15/01/26                          | 203,412      | 0.01            |
| EUR 690,000  | Eastman Chemical Co, 1.500%, 26/05/23                 | 707,685      | 0.04            |  |  |              |                 |
| EUR 410,000  | Eastman Chemical Co, 1.875%, 23/11/26                 | 443,218      | 0.02            |  |  |              |                 |
| EUR 390,000  | Ecolab Inc, 1.000%, 15/01/24                          | 400,230      | 0.02            |  |  |              |                 |
| EUR 970,000  | Ecolab Inc, 2.625%, 08/07/25                          | 1,069,192    | 0.05            |  |  |              |                 |

## Schedule of Investments *(continued)* as at 30 June 2021 (Expressed in Euro)

| Nominal Value   | Description  | Market Value | % of Net Assets | Nominal Value   | Description  | Market Value | % of Net Assets |
|---|--|--------------|-----------------|---|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |  |              |                 |
| Corporate Bonds - 97.71% <i>(continued)</i>   |  |              |                 | Corporate Bonds - 97.71% <i>(continued)</i>   |  |              |                 |
| United States <i>(continued)</i>  |  |              |                 | United States <i>(continued)</i>  |  |              |                 |
| EUR 410,000   | General Mills Inc, 1.500%, 27/04/27                      | 440,939      | 0.02            | EUR 350,000   | Illinois Tool Works Inc, 3.000%, 19/05/34                | 452,392      | 0.02            |
| EUR 150,000   | General Motors Financial Co Inc, 0.200%, 02/09/22        | 150,606      | 0.01            | EUR 1,615,000   | International Business Machines Corp, 0.375%, 31/01/23   | 1,633,007    | 0.09            |
| EUR 550,000   | General Motors Financial Co Inc, 0.955%, 07/09/23        | 560,725      | 0.03            | EUR 690,000   | International Business Machines Corp, 1.250%, 26/05/23   | 710,100      | 0.04            |
| EUR 715,000   | General Motors Financial Co Inc, 2.200%, 01/04/24        | 755,440      | 0.04            | EUR 620,000   | International Business Machines Corp, 1.125%, 06/09/24   | 645,005      | 0.03            |
| EUR 350,000   | General Motors Financial Co Inc, 1.694%, 26/03/25        | 368,841      | 0.02            | EUR 830,000   | International Business Machines Corp, 0.875%, 31/01/25   | 859,017      | 0.04            |
| EUR 280,000   | General Motors Financial Co Inc, 0.850%, 26/02/26        | 285,088      | 0.01            | EUR 320,000   | International Business Machines Corp, 0.950%, 23/05/25   | 332,518      | 0.02            |
| EUR 1,625,000   | General Motors Financial Co Inc, 0.600%, 20/05/27        | 1,619,670    | 0.08            | EUR 850,000   | International Business Machines Corp, 2.875%, 07/11/25   | 956,768      | 0.05            |
| EUR 260,000   | Goldman Sachs Group Inc, 1.375%, 26/07/22                | 264,698      | 0.01            | EUR 1,150,000   | International Business Machines Corp, 1.250%, 29/01/27   | 1,219,908    | 0.06            |
| EUR 680,000   | Goldman Sachs Group Inc, 3.250%, 01/02/23                | 717,067      | 0.04            | EUR 810,000   | International Business Machines Corp, 0.300%, 11/02/28   | 812,608      | 0.04            |
| EUR 1,170,000   | Goldman Sachs Group Inc, 2.000%, 27/07/23                | 1,221,211    | 0.06            | EUR 350,000   | International Business Machines Corp, 1.750%, 07/03/28   | 385,028      | 0.02            |
| EUR 2,080,000   | Goldman Sachs Group Inc, 1.375%, 15/05/24                | 2,134,995    | 0.11            | EUR 830,000   | International Business Machines Corp, 1.500%, 23/05/29   | 901,629      | 0.05            |
| EUR 690,000   | Goldman Sachs Group Inc, 2.125%, 30/09/24                | 736,389      | 0.04            | EUR 970,000   | International Business Machines Corp, 1.750%, 31/01/31   | 1,078,989    | 0.05            |
| EUR 1,760,000   | Goldman Sachs Group Inc, 3.375%, 27/03/25                | 1,973,664    | 0.10            | EUR 1,380,000   | International Business Machines Corp, 0.650%, 11/02/32   | 1,376,288    | 0.07            |
| EUR 830,000   | Goldman Sachs Group Inc, 1.250%, 01/05/25                | 858,270      | 0.04            | EUR 620,000   | International Business Machines Corp, 1.200%, 11/02/40   | 635,209      | 0.03            |
| EUR 690,000   | Goldman Sachs Group Inc, 2.875%, 03/06/26                | 778,762      | 0.04            | EUR 540,000   | International Flavors & Fragrances Inc, 1.750%, 14/03/24 | 563,981      | 0.03            |
| EUR 1,695,000   | Goldman Sachs Group Inc, 1.625%, 27/07/26                | 1,809,396    | 0.09            | EUR 700,000   | International Flavors & Fragrances Inc, 1.800%, 25/09/26 | 753,515      | 0.04            |
| EUR 2,190,000   | Goldman Sachs Group Inc, 0.250%, 26/01/28                | 2,151,565    | 0.11            | EUR 385,000   | Jefferies Group LLC, 1.000%, 19/07/24                    | 395,668      | 0.02            |
| EUR 625,000   | Goldman Sachs Group Inc, 2.000%, 22/03/28                | 686,744      | 0.03            | EUR 1,204,000   | JPMorgan Chase & Co, 2.750%, 24/08/22                    | 1,247,910    | 0.06            |
| EUR 1,140,000   | Goldman Sachs Group Inc, 2.000%, 01/11/28                | 1,258,982    | 0.06            | EUR 1,170,000   | JPMorgan Chase & Co, 1.500%, 26/10/22                    | 1,199,613    | 0.06            |
| EUR 1,040,000   | Goldman Sachs Group Inc, 0.875%, 21/01/30                | 1,059,750    | 0.05            | EUR 760,000   | JPMorgan Chase & Co, 2.750%, 01/02/23                    | 797,339      | 0.04            |
| EUR 760,000   | Goldman Sachs Group Inc, 3.000%, 12/02/31                | 923,674      | 0.05            | EUR 1,520,000   | JPMorgan Chase & Co, 0.625%, 25/01/24                    | 1,548,561    | 0.08            |
| EUR 820,000   | Goldman Sachs Group Inc, 1.000%, 18/03/33                | 821,747      | 0.04            | EUR 1,110,000   | JPMorgan Chase & Co, 1.500%, 27/01/25                    | 1,170,484    | 0.06            |
| EUR 1,040,000   | Harley-Davidson Financial Services Inc, 3.875%, 19/05/23 | 1,115,494    | 0.06            | EUR 760,000   | JPMorgan Chase & Co, 3.000%, 19/02/26                    | 864,500      | 0.04            |
| EUR 400,000   | Harley-Davidson Financial Services Inc, 0.900%, 19/11/24 | 408,892      | 0.02            | EUR 1,170,000   | JPMorgan Chase & Co, 1.500%, 29/10/26                    | 1,256,159    | 0.06            |
| EUR 350,000   | Illinois Tool Works Inc, 1.250%, 22/05/23                | 358,785      | 0.02            | EUR 1,710,000   | JPMorgan Chase & Co, 1.090%, 11/03/27                    | 1,780,418    | 0.09            |
| EUR 1,410,000   | Illinois Tool Works Inc, 0.625%, 05/12/27                | 1,451,764    | 0.07            | EUR 700,000   | JPMorgan Chase & Co, 0.389%, 24/02/28                    | 702,492      | 0.04            |
| EUR 520,000   | Illinois Tool Works Inc, 2.125%, 22/05/30                | 601,385      | 0.03            | EUR 2,660,000   | JPMorgan Chase & Co, 1.638%, 18/05/28                    | 2,861,016    | 0.14            |
| EUR 350,000   | Illinois Tool Works Inc, 1.000%, 05/06/31                | 370,146      | 0.02            | EUR 760,000   | JPMorgan Chase & Co, 2.875%, 24/05/28                    | 894,550      | 0.04            |

## Schedule of Investments (continued) as at 30 June 2021 (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 - 97.71% (continued)   |  |              |                 | Corporate Bonds - 97.71% (continued)   |  |              |                 |
| United States (continued)  |  |              |                 | United States (continued)  |  |              |                 |
| EUR 1,110,000  | JPMorgan Chase & Co, 1.812%, 12/06/29        | 1,214,473    | 0.06            | EUR 690,000  | Merck & Co Inc, 1.875%, 15/10/26                     | 756,468      | 0.04            |
| EUR 1,170,000  | JPMorgan Chase & Co, 1.001%, 25/07/31        | 1,202,421    | 0.06            | EUR 280,000  | Merck & Co Inc, 2.500%, 15/10/34                     | 347,494      | 0.02            |
| EUR 1,380,000  | JPMorgan Chase & Co, 1.047%, 04/11/32        | 1,413,989    | 0.07            | EUR 350,000  | Merck & Co Inc, 1.375%, 02/11/36                     | 383,050      | 0.02            |
| EUR 1,000,000  | JPMorgan Chase & Co, 0.597%, 17/02/33        | 976,870      | 0.05            | EUR 580,000  | Metropolitan Life Global Funding I, 2.375%, 11/01/23 | 604,383      | 0.03            |
| EUR 350,000  | Kellogg Co, 0.800%, 17/11/22                 | 355,292      | 0.02            | EUR 770,000  | Metropolitan Life Global Funding I, 0.375%, 09/04/24 | 781,635      | 0.04            |
| EUR 480,000  | Kellogg Co, 1.000%, 17/05/24                 | 495,010      | 0.02            | EUR 190,000  | Metropolitan Life Global Funding I, 0.550%, 16/06/27 | 195,083      | 0.01            |
| EUR 350,000  | Kellogg Co, 1.250%, 10/03/25                 | 365,908      | 0.02            | EUR 1,000,000  | Metropolitan Life Global Funding I, 0.500%, 25/05/29 | 1,010,420    | 0.05            |
| EUR 225,000  | Kellogg Co, 0.500%, 20/05/29                 | 224,991      | 0.01            | EUR 1,110,000  | Microsoft Corp, 3.125%, 06/12/28                     | 1,356,853    | 0.07            |
| EUR 410,000  | Kimberly-Clark Corp, 0.625%, 07/09/24        | 420,357      | 0.02            | EUR 100,000  | Microsoft Corp, 2.625%, 02/05/33                     | 126,090      | 0.01            |
| EUR 320,000  | Kinder Morgan Inc, 2.250%, 16/03/27          | 352,381      | 0.02            | EUR 300,000  | MMS USA Investments Inc, 0.625%, 13/06/25            | 305,622      | 0.02            |
| EUR 550,000  | KKR Group Finance Co V LLC, 1.625%, 22/05/29 | 589,033      | 0.03            | EUR 700,000  | MMS USA Investments Inc, 1.250%, 13/06/28            | 735,882      | 0.04            |
| EUR 620,000  | Liberty Mutual Group Inc, 2.750%, 04/05/26   | 692,100      | 0.03            | EUR 700,000  | MMS USA Investments Inc, 1.750%, 13/06/31            | 759,059      | 0.04            |
| EUR 350,000  | ManpowerGroup Inc, 1.875%, 11/09/22          | 356,629      | 0.02            | EUR 690,000  | Molson Coors Brewing Co, 1.250%, 15/07/24            | 712,142      | 0.04            |
| EUR 620,000  | ManpowerGroup Inc, 1.750%, 22/06/26          | 664,690      | 0.03            | EUR 534,000  | Mondelez International Inc, 1.625%, 08/03/27         | 575,091      | 0.03            |
| EUR 490,000  | Marsh & McLennan Cos Inc, 1.349%, 21/09/26   | 517,700      | 0.03            | EUR 1,000,000  | Mondelez International Inc, 0.250%, 17/03/28         | 993,330      | 0.05            |
| EUR 690,000  | Marsh & McLennan Cos Inc, 1.979%, 21/03/30   | 768,101      | 0.04            | EUR 605,000  | Mondelez International Inc, 0.750%, 17/03/33         | 593,081      | 0.03            |
| EUR 480,000  | Mastercard Inc, 1.100%, 01/12/22             | 488,198      | 0.02            | EUR 324,000  | Mondelez International Inc, 2.375%, 06/03/35         | 373,105      | 0.02            |
| EUR 690,000  | Mastercard Inc, 2.100%, 01/12/27             | 772,766      | 0.04            | EUR 1,000,000  | Mondelez International Inc, 1.375%, 17/03/41         | 983,430      | 0.05            |
| EUR 200,000  | McDonald's Corp, 2.000%, 01/06/23            | 208,634      | 0.01            | EUR 470,000  | Moody's Corp, 1.750%, 09/03/27                       | 509,127      | 0.03            |
| EUR 800,000  | McDonald's Corp, 1.000%, 15/11/23            | 822,840      | 0.04            | EUR 590,000  | Moody's Corp, 0.950%, 25/02/30                       | 609,010      | 0.03            |
| EUR 500,000  | McDonald's Corp, 0.625%, 29/01/24            | 510,085      | 0.03            | EUR 670,000  | Morgan Stanley, 1.000%, 02/12/22                     | 682,315      | 0.03            |
| EUR 300,000  | McDonald's Corp, 2.375%, 27/11/24            | 325,527      | 0.02            | EUR 1,110,000  | Morgan Stanley, 1.875%, 30/03/23                     | 1,151,381    | 0.06            |
| EUR 200,000  | McDonald's Corp, 2.875%, 17/12/25            | 225,900      | 0.01            | EUR 1,310,000  | Morgan Stanley, 1.750%, 11/03/24                     | 1,376,011    | 0.07            |
| EUR 1,100,000  | McDonald's Corp, 0.900%, 15/06/26            | 1,145,078    | 0.06            | EUR 1,380,000  | Morgan Stanley, 0.637%, 26/07/24                     | 1,401,970    | 0.07            |
| EUR 300,000  | McDonald's Corp, 1.875%, 26/05/27            | 330,816      | 0.02            | EUR 1,110,000  | Morgan Stanley, 1.750%, 30/01/25                     | 1,180,429    | 0.06            |
| EUR 600,000  | McDonald's Corp, 1.750%, 03/05/28            | 661,194      | 0.03            | EUR 670,000  | Morgan Stanley, 1.342%, 23/10/26                     | 704,076      | 0.04            |
| EUR 200,000  | McDonald's Corp, 2.625%, 11/06/29            | 235,200      | 0.01            | EUR 970,000  | Morgan Stanley, 1.375%, 27/10/26                     | 1,030,082    | 0.05            |
| EUR 500,000  | McDonald's Corp, 1.500%, 28/11/29            | 542,285      | 0.03            | EUR 1,815,000  | Morgan Stanley, 1.875%, 27/04/27                     | 1,977,896    | 0.10            |
| EUR 400,000  | McDonald's Corp, 1.600%, 15/03/31            | 438,260      | 0.02            | EUR 1,500,000  | Morgan Stanley, 0.406%, 29/10/27                     | 1,505,295    | 0.08            |
| EUR 740,000  | McKesson Corp, 1.500%, 17/11/25              | 783,675      | 0.04            | EUR 1,380,000  | Morgan Stanley, 0.495%, 26/10/29                     | 1,372,672    | 0.07            |
| EUR 460,000  | McKesson Corp, 1.625%, 30/10/26              | 493,447      | 0.02            | EUR 1,000,000  | Morgan Stanley, 0.497%, 07/02/31                     | 982,260      | 0.05            |
| EUR 410,000  | Merck & Co Inc, 0.500%, 02/11/24             | 418,999      | 0.02            | EUR 1,000,000  | Morgan Stanley, 0.497%, perpetual                    | 982,260      | 0.05            |
|  |  |              |                 | EUR 350,000  | Mylan Inc, 2.125%, 23/05/25                          | 373,440      | 0.02            |
|  |  |              |                 | EUR 480,000  | Nasdaq Inc, 1.750%, 19/05/23                         | 494,880      | 0.02            |
|  |  |              |                 | EUR 350,000  | Nasdaq Inc, 1.750%, 28/03/29                         | 380,369      | 0.02            |
|  |  |              |                 | EUR 265,000  | Nasdaq Inc, 0.875%, 13/02/30                         | 269,084      | 0.01            |
|  |  |              |                 | EUR 410,000  | National Grid North America Inc, 0.750%, 08/08/23    | 417,470      | 0.02            |
|  |  |              |                 | EUR 400,000  | National Grid North America Inc, 1.000%, 12/07/24    | 412,000      | 0.02            |

## Schedule of Investments (continued)

as at 30 June 2021 (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 - 97.71% (continued)   |   |              |                 | Corporate Bonds - 97.71% (continued)   |  |              |                 |
| United States (continued)  |   |              |                 | United States (continued)  |  |              |                 |
| EUR 350,000  | Nestle Holdings Inc, 0.875%, 18/07/25             | 364,018      | 0.02            | EUR 690,000  | Procter & Gamble Co, 1.200%, 30/10/28          | 744,441      | 0.04            |
| EUR 410,000  | New York Life Global Funding, 0.250%, 23/01/27    | 413,608      | 0.02            | EUR 350,000  | Procter & Gamble Co, 1.250%, 25/10/29          | 380,810      | 0.02            |
| EUR 620,000  | Oracle Corp, 3.125%, 10/07/25                     | 697,946      | 0.03            | EUR 450,000  | Procter & Gamble Co, 1.875%, 30/10/38          | 534,915      | 0.02            |
| EUR 1,170,000  | Parker-Hannifin Corp, 1.125%, 01/03/25            | 1,215,595    | 0.06            | EUR 1,550,000  | Prologis Euro Finance LLC, 1.875%, 05/01/29    | 1,715,726    | 0.09            |
| EUR 350,000  | Pepsico Inc, 0.750%, 18/03/27                     | 364,557      | 0.02            | EUR 690,000  | Prologis Euro Finance LLC, 0.625%, 10/09/31    | 684,294      | 0.03            |
| EUR 690,000  | PepsiCo Inc, 0.250%, 06/05/24                     | 700,357      | 0.04            | EUR 565,000  | Prologis Euro Finance LLC, 0.500%, 16/02/32    | 549,564      | 0.03            |
| EUR 350,000  | PepsiCo Inc, 2.625%, 28/04/26                     | 393,967      | 0.02            | EUR 1,030,000  | Prologis Euro Finance LLC, 1.000%, 06/02/35    | 997,289      | 0.05            |
| EUR 990,000  | PepsiCo Inc, 0.500%, 06/05/28                     | 1,016,275    | 0.05            | EUR 410,000  | Prologis Euro Finance LLC, 1.500%, 10/09/49    | 404,067      | 0.02            |
| EUR 550,000  | PepsiCo Inc, 0.875%, 18/07/28                     | 577,527      | 0.03            | EUR 550,000  | Prologis LP, 3.000%, 02/06/26                  | 627,297      | 0.03            |
| EUR 350,000  | PepsiCo Inc, 1.125%, 18/03/31                     | 375,154      | 0.02            | EUR 800,000  | Public Storage, 0.875%, 24/01/32               | 799,992      | 0.04            |
| EUR 550,000  | PepsiCo Inc, 0.400%, 09/10/32                     | 542,619      | 0.03            | EUR 980,000  | PVH Corp, 3.125%, 15/12/27                     | 1,113,211    | 0.06            |
| EUR 410,000  | PepsiCo Inc, 0.875%, 16/10/39                     | 410,640      | 0.02            | EUR 550,000  | RELX Capital Inc, 1.300%, 12/05/25             | 576,901      | 0.03            |
| EUR 850,000  | PepsiCo Inc, 1.050%, 09/10/50                     | 825,018      | 0.04            | EUR 70,000   | Southern Power Co, 1.850%, 20/06/26            | 75,883       | 0.00            |
| EUR 410,000  | PerkinElmer Inc, 1.875%, 19/07/26                 | 441,816      | 0.02            | EUR 400,000  | Southern Power Co, 1.850%, 20/06/26            | 433,616      | 0.02            |
| EUR 675,000  | Pfizer Inc, 1.000%, 06/03/27                      | 710,795      | 0.04            | EUR 480,000  | Stryker Corp, 1.125%, 30/11/23                 | 495,518      | 0.02            |
| EUR 480,000  | Philip Morris International Inc, 2.875%, 30/05/24 | 521,040      | 0.03            | EUR 640,000  | Stryker Corp, 0.250%, 03/12/24                 | 646,413      | 0.03            |
| EUR 280,000  | Philip Morris International Inc, 0.625%, 08/11/24 | 285,600      | 0.01            | EUR 760,000  | Stryker Corp, 2.125%, 30/11/27                 | 844,998      | 0.04            |
| EUR 500,000  | Philip Morris International Inc, 2.750%, 19/03/25 | 550,785      | 0.03            | EUR 690,000  | Stryker Corp, 0.750%, 01/03/29                 | 705,808      | 0.04            |
| EUR 1,110,000  | Philip Morris International Inc, 2.875%, 03/03/26 | 1,253,412    | 0.06            | EUR 690,000  | Stryker Corp, 2.625%, 30/11/30                 | 814,897      | 0.04            |
| EUR 350,000  | Philip Morris International Inc, 2.875%, 14/05/29 | 413,920      | 0.02            | EUR 550,000  | Stryker Corp, 1.000%, 03/12/31                 | 567,930      | 0.03            |
| EUR 310,000  | Philip Morris International Inc, 3.125%, 03/06/33 | 377,050      | 0.02            | EUR 410,000  | Thermo Fisher Scientific Inc, 0.750%, 12/09/24 | 420,508      | 0.02            |
| EUR 350,000  | Philip Morris International Inc, 2.000%, 09/05/36 | 376,610      | 0.02            | EUR 690,000  | Thermo Fisher Scientific Inc, 0.125%, 01/03/25 | 693,388      | 0.03            |
| EUR 550,000  | Philip Morris International Inc, 1.450%, 01/08/39 | 534,198      | 0.03            | EUR 1,110,000  | Thermo Fisher Scientific Inc, 2.000%, 15/04/25 | 1,190,086    | 0.06            |
| EUR 190,000  | PHILIP MORRIS International INC, 2.750%, 19/03/25 | 209,298      | 0.01            | EUR 620,000  | Thermo Fisher Scientific Inc, 1.400%, 23/01/26 | 656,264      | 0.03            |
| EUR 310,000  | PHILIP MORRIS International INC, 1.875%, 06/11/37 | 323,984      | 0.02            | EUR 190,000  | Thermo Fisher Scientific Inc, 1.450%, 16/03/27 | 203,146      | 0.01            |
| EUR 550,000  | PPG Industries Inc, 0.875%, 03/11/25              | 570,333      | 0.03            | EUR 200,000  | Thermo Fisher Scientific Inc, 1.450%, 16/03/27 | 213,838      | 0.01            |
| EUR 550,000  | PPG Industries Inc, 1.400%, 13/03/27              | 587,658      | 0.03            | EUR 490,000  | Thermo Fisher Scientific Inc, 1.750%, 15/04/27 | 532,801      | 0.03            |
| EUR 410,000  | Praxair Inc, 1.200%, 12/02/24                     | 425,527      | 0.02            | EUR 690,000  | Thermo Fisher Scientific Inc, 0.500%, 01/03/28 | 697,707      | 0.03            |
| EUR 959,000  | Praxair Inc, 1.625%, 01/12/25                     | 1,032,891    | 0.05            | EUR 200,000  | Thermo Fisher Scientific Inc, 1.375%, 12/09/28 | 213,484      | 0.01            |
| EUR 620,000  | Procter & Gamble Co, 2.000%, 16/08/22             | 637,199      | 0.03            | EUR 480,000  | Thermo Fisher Scientific Inc, 1.950%, 24/07/29 | 534,096      | 0.03            |
| EUR 900,000  | Procter & Gamble Co, 1.125%, 02/11/23             | 931,077      | 0.05            | EUR 350,000  | Thermo Fisher Scientific Inc, 0.875%, 01/10/31 | 356,549      | 0.02            |
| EUR 320,000  | Procter & Gamble Co, 0.500%, 25/10/24             | 328,090      | 0.02            | EUR 490,000  | Thermo Fisher Scientific Inc, 2.375%, 15/04/32 | 571,168      | 0.03            |
| EUR 690,000  | Procter & Gamble Co, 0.625%, 30/10/24             | 709,686      | 0.04            | EUR 620,000  | Thermo Fisher Scientific Inc, 2.875%, 24/07/37 | 767,213      | 0.03            |
| EUR 1,420,000  | Procter & Gamble Co, 4.875%, 11/05/27             | 1,829,144    | 0.09            |  |  |              |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (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 - 97.71% (continued)   |  |              |                 | Corporate Bonds - 97.71% (continued)   |  |                      |                 |
| United States (continued)  |  |              |                 | United States (continued)  |  |                      |                 |
| EUR 740,000  | Thermo Fisher Scientific Inc, 1.500%, 01/10/39 | 768,090      | 0.04            | EUR 350,000  | VF Corp, 0.625%, 25/02/32                      | 344,901              | 0.02            |
| EUR 740,000  | Thermo Fisher Scientific Inc, 1.875%, 01/10/49 | 787,131      | 0.04            | EUR 830,000  | Walgreens Boots Alliance Inc, 2.125%, 20/11/26 | 904,053              | 0.05            |
| EUR 860,000  | Toyota Motor Credit Corp, 0.750%, 21/07/22     | 870,655      | 0.04            | EUR 490,000  | Westlake Chemical Corp, 1.625%, 17/07/29       | 512,525              | 0.03            |
| EUR 410,000  | Toyota Motor Credit Corp, 2.375%, 01/02/23     | 427,839      | 0.02            | EUR 200,000  | Westlake Chemical Corp, 1.625%, 17/07/29       | 209,194              | 0.01            |
| EUR 460,000  | Toyota Motor Credit Corp, 0.625%, 21/11/24     | 472,052      | 0.02            | EUR 730,000  | Xylem Inc/NY, 2.250%, 11/03/23                 | 756,017              | 0.04            |
| EUR 840,000  | Toyota Motor Credit Corp, 0.250%, 16/07/26     | 850,853      | 0.04            | EUR 350,000  | Zimmer Biomet Holdings Inc, 1.414%, 13/12/22   | 357,907              | 0.02            |
| EUR 585,000  | Toyota Motor Credit Corp, 0.125%, 05/11/27     | 583,116      | 0.03            | EUR 370,000  | Zimmer Biomet Holdings Inc, 2.425%, 13/12/26   | 410,929              | 0.02            |
| EUR 690,000  | United Parcel Service Inc, 0.375%, 15/11/23    | 699,826      | 0.03            | EUR 390,000  | Zimmer Biomet Holdings Inc, 1.164%, 15/11/27   | 406,321              | 0.02            |
| EUR 551,000  | United Parcel Service Inc, 1.625%, 15/11/25    | 590,419      | 0.03            | <b>Total United States</b>   |  | <b>318,597,275</b>   | <b>16.06</b>    |
| EUR 410,000  | United Parcel Service Inc, 1.000%, 15/11/28    | 433,292      | 0.02            | <b>Total Corporate Bonds</b>   |  | <b>1,938,576,130</b> | <b>97.71</b>    |
| EUR 350,000  | United Parcel Service Inc, 1.500%, 15/11/32    | 386,071      | 0.02            | Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market       |  |                      |                 |
| EUR 760,000  | US Bancorp, 0.850%, 07/06/24                   | 781,029      | 0.04            | <b>1,938,576,130</b>   |  |                      |                 |
| EUR 550,000  | Verizon Communications Inc, 1.625%, 01/03/24   | 575,542      | 0.03            | Other transferable securities  |  |                      |                 |
| EUR 410,000  | Verizon Communications Inc, 0.875%, 02/04/25   | 423,514      | 0.02            | Corporate Bonds - 1.16%  |  |                      |                 |
| EUR 1,450,000  | Verizon Communications Inc, 3.250%, 17/02/26   | 1,662,077    | 0.08            | Belgium  |  |                      |                 |
| EUR 480,000  | Verizon Communications Inc, 1.375%, 27/10/26   | 510,250      | 0.03            | EUR 500,000  | KBC Group NV, 0.750%, 31/05/31                 | 500,545              | 0.03            |
| EUR 1,040,000  | Verizon Communications Inc, 0.875%, 08/04/27   | 1,075,953    | 0.06            | <b>Total Belgium</b>   |  | <b>500,545</b>       | <b>0.03</b>     |
| EUR 970,000  | Verizon Communications Inc, 1.375%, 02/11/28   | 1,034,971    | 0.06            | Czech Republic   |  |                      |                 |
| EUR 800,000  | Verizon Communications Inc, 0.375%, 22/03/29   | 793,344      | 0.04            | EUR 400,000  | Raiffeisenbank AS, 1.000%, 09/06/28            | 400,664              | 0.02            |
| EUR 550,000  | Verizon Communications Inc, 1.875%, 26/10/29   | 609,295      | 0.03            | <b>Total Czech Republic</b>  |  | <b>400,664</b>       | <b>0.02</b>     |
| EUR 1,040,000  | Verizon Communications Inc, 1.250%, 08/04/30   | 1,096,118    | 0.05            | France   |  |                      |                 |
| EUR 350,000  | Verizon Communications Inc, 2.625%, 01/12/31   | 415,450      | 0.02            | EUR 1,000,000  | Banque Fed Cred, 0.250%, 29/06/28              | 998,800              | 0.05            |
| EUR 690,000  | Verizon Communications Inc, 0.875%, 19/03/32   | 692,960      | 0.03            | EUR 300,000  | Engie SA, 1.625%, perpetual                    | 306,621              | 0.02            |
| EUR 800,000  | Verizon Communications Inc, 0.750%, 22/03/32   | 790,816      | 0.04            | <b>Total France</b>  |  | <b>1,305,421</b>     | <b>0.07</b>     |
| EUR 1,040,000  | Verizon Communications Inc, 1.300%, 18/05/33   | 1,072,947    | 0.05            | Germany  |  |                      |                 |
| EUR 605,000  | Verizon Communications Inc, 1.125%, 19/09/35   | 598,000      | 0.03            | EUR 300,000  | Clearstream Banking AG, zero coupon, 01/12/25  | 300,420              | 0.01            |
| EUR 1,190,000  | Verizon Communications Inc, 2.875%, 15/01/38   | 1,468,020    | 0.07            | EUR 400,000  | RWE AG, 0.625%, 11/06/31                       | 401,280              | 0.02            |
| EUR 680,000  | Verizon Communications Inc, 1.850%, 18/05/40   | 732,856      | 0.04            | EUR 500,000  | Vonovia SE, 1.500%, 14/06/41                   | 506,785              | 0.03            |
| EUR 690,000  | VF Corp, 0.625%, 20/09/23                      | 700,943      | 0.04            | <b>Total Germany</b>   |  | <b>1,208,485</b>     | <b>0.06</b>     |
| EUR 255,000  | VF Corp, 0.250%, 25/02/28                      | 253,205      | 0.01            | Ireland  |  |                      |                 |
|  |  |              |                 | EUR 880,000  | CRH Finance DAC, 1.250%, 05/11/26              | 932,404              | 0.05            |
|  |  |              |                 | EUR 700,000  | FCA Bank SpA, zero coupon, perpetual           | 699,881              | 0.03            |
|  |  |              |                 | <b>Total Ireland</b>   |  | <b>1,632,285</b>     | <b>0.08</b>     |
|  |  |              |                 | Luxembourg   |  |                      |                 |
|  |  |              |                 | EUR 400,000  | ACEF Holdings SCA, 0.750%, 14/06/28            | 399,568              | 0.02            |
|  |  |              |                 | EUR 425,000  | Bevco Lux Sarl, 1.000%, 16/01/30               | 421,770              | 0.02            |
|  |  |              |                 | EUR 550,000  | DH Europe Finance, 1.800%, 18/09/49            | 576,648              | 0.03            |
|  |  |              |                 | <b>Total Luxembourg</b>  |  | <b>1,397,986</b>     | <b>0.07</b>     |

## Schedule of Investments *(continued)* as at 30 June 2021 (Expressed in Euro)

| 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 - 1.16% <i>(continued)</i>       |   |              |                  | Corporate Bonds - 1.16% <i>(continued)</i>       |  |              |                      |                      |               |
| Netherlands                                      |   |              |                  | United States <i>(continued)</i>                 |  |              |                      |                      |               |
| EUR 800,000                                      | de Volksbank NV, 0.250%, perpetual                | 796,384      | 0.04             | EUR 350,000                                      | Verizon Communications, 1.500%, 19/09/39 | 358,274      | 0.02                 |                      |               |
| EUR 1,000,000                                    | Easyjet Finco Bv, 1.875%, perpetual               | 1,003,160    | 0.05             | EUR 400,000                                      | Worley US Finance Sub, 0.875%, 09/06/26  | 400,384      | 0.02                 |                      |               |
| EUR 300,000                                      | ING Groep NV, 0.875%, 09/06/32                    | 300,360      | 0.02             | <b>Total United States</b>                       |  |              | <b>9,048,146</b>     | <b>0.46</b>          |               |
| EUR 500,000                                      | JDE Peet's NV, 0.500%, 16/01/29                   | 497,120      | 0.02             | <b>Total Corporate Bonds</b>                     |  |              | <b>22,901,972</b>    | <b>1.16</b>          |               |
| EUR 1,000,000                                    | Stellantis NV, 4.500%, 07/07/28                   | 1,247,460    | 0.06             | <b>Total Other transferable securities</b>       |  |              | <b>22,901,972</b>    | <b>1.16</b>          |               |
| EUR 200,000                                      | Volkswagen Intl Fin NV, 0.875%, 22/09/28          | 206,928      | 0.01             | <b>TOTAL INVESTMENTS</b>                         |  |              | <b>1,961,478,102</b> | <b>98.87</b>         |               |
| EUR 400,000                                      | Wabtec Transportation, 1.250%, 03/12/27           | 403,536      | 0.02             | <b>Other Net Assets/(Liabilities)</b>            |  |              | <b>22,482,084</b>    | <b>1.13</b>          |               |
| <b>Total Netherlands</b>                         |   |              | <b>4,454,948</b> | <b>0.22</b>                                      | <b>TOTAL NET ASSETS</b>                  |              |                      | <b>1,983,960,186</b> | <b>100.00</b> |
| Singapore  |   |              |                  |  |  |              |                      |                      |               |
| EUR 200,000                                      | ASCENDAS REIT, 0.750%, perpetual                  | 200,432      | 0.01             |  |  |              |                      |                      |               |
| <b>Total Singapore</b>                           |   |              | <b>200,432</b>   | <b>0.01</b>                                      |  |              |                      |                      |               |
| Spain  |   |              |                  |  |  |              |                      |                      |               |
| EUR 500,000                                      | Banco Santander, 1.000%, 24/06/29                 | 499,920      | 0.03             |  |  |              |                      |                      |               |
| EUR 600,000                                      | Inmobiliaria Colonial So, 0.750%, 22/06/29        | 595,218      | 0.03             |  |  |              |                      |                      |               |
| EUR 500,000                                      | Merlin Properties Socimi, 1.375%, 01/06/30        | 496,245      | 0.02             |  |  |              |                      |                      |               |
| EUR 600,000                                      | Telefonica Emisiones SAU, 1.807%, 21/05/32        | 661,212      | 0.03             |  |  |              |                      |                      |               |
| <b>Total Spain</b>                               |   |              | <b>2,252,595</b> | <b>0.11</b>                                      |  |              |                      |                      |               |
| United Kingdom                                   |   |              |                  |  |  |              |                      |                      |               |
| EUR 500,000                                      | AstraZeneca PLC, 0.375%, 03/06/29                 | 500,465      | 0.03             |  |  |              |                      |                      |               |
| <b>Total United Kingdom</b>                      |   |              | <b>500,465</b>   | <b>0.03</b>                                      |  |              |                      |                      |               |
| United States                                    |   |              |                  |  |  |              |                      |                      |               |
| EUR 365,000                                      | AbbVie Inc, 1.500%, 15/11/23                      | 378,808      | 0.02             |  |  |              |                      |                      |               |
| EUR 480,000                                      | AbbVie Inc, 1.250%, 01/06/24                      | 496,584      | 0.03             |  |  |              |                      |                      |               |
| EUR 410,000                                      | AbbVie Inc, 2.125%, 01/06/29                      | 459,737      | 0.02             |  |  |              |                      |                      |               |
| EUR 410,000                                      | AT&T Inc, 1.050%, 05/09/23                        | 419,988      | 0.02             |  |  |              |                      |                      |               |
| EUR 410,000                                      | AT&T Inc, 1.950%, 15/09/23                        | 427,204      | 0.02             |  |  |              |                      |                      |               |
| EUR 1,470,000                                    | AT&T Inc, 1.800%, 05/09/26                        | 1,583,675    | 0.08             |  |  |              |                      |                      |               |
| EUR 1,110,000                                    | AT&T Inc, 2.350%, 05/09/29                        | 1,257,397    | 0.06             |  |  |              |                      |                      |               |
| EUR 190,000                                      | AT&T Inc, 1.800%, 14/09/39                        | 194,680      | 0.01             |  |  |              |                      |                      |               |
| EUR 350,000                                      | Fedex Corp, 1.300%, 05/08/31                      | 367,538      | 0.02             |  |  |              |                      |                      |               |
| EUR 1,600,000                                    | GOLDMAN SACHS GROUP INC, 1.000%, 30/04/24         | 1,600,928    | 0.08             |  |  |              |                      |                      |               |
| EUR 480,000                                      | Illinois Tool Works Inc, 0.250%, 05/12/24         | 486,043      | 0.03             |  |  |              |                      |                      |               |
| EUR 620,000                                      | Philip Morris International Inc, 0.800%, 01/08/31 | 616,906      | 0.03             |  |  |              |                      |                      |               |



## Schedule of Investments

as at 30 June 2021 (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 - 97.83%   |  |                  |                 | Corporate Bonds - 97.83% <i>(continued)</i>   |  |                  |                 |
| Australia  |  |                  |                 | Belgium <i>(continued)</i>  |  |                  |                 |
| EUR 100,000  | APT Pipelines Ltd, 0.750%, 15/03/29                            | 99,202           | 0.10            | EUR 100,000   | Anheuser-Busch InBev SA/NV, 2.700%, 31/03/26         | 112,831          | 0.11            |
| EUR 100,000  | APT PIPELINES LTD, 1.250%, 15/03/33                            | 99,363           | 0.10            | EUR 200,000   | Anheuser-Busch InBev SA/NV, 1.150%, 22/01/27         | 211,272          | 0.21            |
| EUR 100,000  | Aurizon Network Pty Ltd, 2.000%, 18/09/24                      | 106,472          | 0.10            | EUR 200,000   | Anheuser-Busch InBev SA/NV, 2.000%, 17/03/28         | 223,366          | 0.22            |
| EUR 150,000  | AusNet Services Holdings Pty Ltd, 3.000%, 13/02/24             | 161,973          | 0.16            | EUR 100,000   | Anheuser-Busch InBev SA/NV, 1.500%, 18/04/30         | 108,643          | 0.11            |
| EUR 100,000  | Australia Pacific Airports Melbourne Pty Ltd, 3.125%, 26/09/23 | 106,950          | 0.11            | EUR 100,000   | Anheuser-Busch InBev SA/NV, 2.750%, 17/03/36         | 121,108          | 0.12            |
| EUR 100,000  | BHP Billiton Finance Ltd, 3.250%, 24/09/27                     | 118,852          | 0.12            | EUR 100,000   | Elia System Operator SA/NV, 3.250%, 04/04/28         | 120,355          | 0.12            |
| EUR 100,000  | BHP Billiton Finance Ltd, 3.125%, 29/04/33                     | 127,066          | 0.13            | EUR 100,000   | Elia System Operator SA/NV, 1.500%, 05/09/28         | 108,024          | 0.11            |
| EUR 100,000  | Brambles Finance Ltd, 2.375%, 12/06/24                         | 106,716          | 0.10            | EUR 100,000   | Solvay SA, 2.750%, 02/12/27                          | 116,222          | 0.11            |
| EUR 100,000  | Sydney Airport Finance Co Pty Ltd, 1.750%, 26/04/28            | 107,158          | 0.11            | <b>Total Belgium</b>  |  | <b>1,802,538</b> | <b>1.78</b>     |
| EUR 100,000  | Telstra Corp Ltd, 3.500%, 21/09/22                             | 104,660          | 0.10            | Bermuda   |  |                  |                 |
| EUR 50,000   | Telstra Corp Ltd, 2.500%, 15/09/23                             | 52,992           | 0.05            | EUR 100,000   | Bacardi Ltd, 2.750%, 03/07/23                        | 104,993          | 0.10            |
| EUR 100,000  | Telstra Corp Ltd, 1.000%, 23/04/30                             | 104,516          | 0.10            | <b>Total Bermuda</b>  |  | <b>104,993</b>   | <b>0.10</b>     |
| EUR 100,000  | Toyota Finance Australia Ltd, 0.250%, 09/04/24                 | 101,161          | 0.10            | British Virgin Islands  |  |                  |                 |
| EUR 100,000  | Transurban Finance Co Pty Ltd, 1.875%, 16/09/24                | 105,696          | 0.10            | EUR 100,000   | Global Switch Holdings Ltd, 1.500%, 31/01/24         | 103,285          | 0.10            |
| EUR 100,000  | Transurban Finance Co Pty Ltd, 2.000%, 28/08/25                | 107,549          | 0.11            | <b>Total British Virgin Islands</b>   |  | <b>103,285</b>   | <b>0.10</b>     |
| <b>Total Australia</b>   |  | <b>1,610,326</b> | <b>1.59</b>     | Canada  |  |                  |                 |
| Austria  |  |                  |                 | EUR 100,000   | Alimentation Couche-Tard Inc, 1.875%, 06/05/26       | 106,857          | 0.11            |
| EUR 100,000  | Mondi Finance Europe GmbH, 2.375%, 01/04/28                    | 112,449          | 0.11            | EUR 100,000   | Magna International Inc, 1.900%, 24/11/23            | 104,602          | 0.10            |
| EUR 55,000   | OMV AG, zero coupon, 16/06/23                                  | 55,239           | 0.06            | EUR 100,000   | Total Capital Canada Ltd, 2.125%, 18/09/29           | 114,853          | 0.11            |
| EUR 100,000  | OMV AG, 1.500%, 09/04/24                                       | 104,530          | 0.10            | <b>Total Canada</b>   |  | <b>326,312</b>   | <b>0.32</b>     |
| EUR 100,000  | OMV AG, 1.000%, 14/12/26                                       | 104,909          | 0.10            | Cayman Islands  |  |                  |                 |
| EUR 100,000  | OMV AG, 3.500%, 27/09/27                                       | 120,793          | 0.12            | EUR 100,000   | CK Hutchison Europe Finance 18 Ltd, 1.250%, 13/04/25 | 104,396          | 0.10            |
| EUR 100,000  | OMV AG, 2.000%, 09/04/28                                       | 111,795          | 0.11            | EUR 50,000  | CK Hutchison Finance 16 II Ltd, 0.875%, 03/10/24     | 51,363           | 0.05            |
| EUR 60,000   | OMV AG, 0.750%, 16/06/30                                       | 61,615           | 0.06            | EUR 100,000   | CK Hutchison Finance 16 Ltd, 2.000%, 06/04/28        | 110,976          | 0.11            |
| EUR 100,000  | OMV AG, 6.250%, perpetual                                      | 120,744          | 0.12            | <b>Total Cayman Islands</b>   |  | <b>266,735</b>   | <b>0.26</b>     |
| EUR 100,000  | Telekom Finanzmanagement GmbH, 1.500%, 07/12/26                | 107,501          | 0.11            | Czech Republic  |  |                  |                 |
| <b>Total Austria</b>   |  | <b>899,575</b>   | <b>0.89</b>     | EUR 100,000   | EP Infrastructure AS, 2.045%, 09/10/28               | 105,184          | 0.10            |
| Belgium  |  |                  |                 | <b>Total Czech Republic</b>   |  | <b>105,184</b>   | <b>0.10</b>     |
| EUR 100,000  | Anheuser Busch InBev SA, 1.125%, 01/07/27                      | 105,696          | 0.10            | Denmark   |  |                  |                 |
| EUR 100,000  | Anheuser Busch InBev SA, 1.650%, 28/03/31                      | 109,558          | 0.11            | EUR 100,000   | AP Moller - Maersk A/S, 1.750%, 16/03/26             | 107,430          | 0.11            |
| EUR 125,000  | Anheuser Busch InBev SA, 2.875%, 02/04/32                      | 151,937          | 0.15            | EUR 50,000  | Carlsberg Breweries A/S, 2.625%, 15/11/22            | 52,017           | 0.05            |
| EUR 150,000  | Anheuser Busch InBev SA, 3.700%, 02/04/40                      | 203,706          | 0.20            | EUR 100,000   | Carlsberg Breweries A/S, 0.375%, 30/06/27            | 101,130          | 0.10            |
| EUR 100,000  | Anheuser-Busch InBev SA/NV, 2.875%, 25/09/24                   | 109,820          | 0.11            | EUR 100,000   | Carlsberg Breweries A/S, 0.875%, 01/07/29            | 103,209          | 0.10            |
|  |  |                  |                 | EUR 100,000   | ISS Global A/S, 1.500%, 31/08/27                     | 103,596          | 0.10            |
|  |  |                  |                 | <b>Total Denmark</b>  |  | <b>467,382</b>   | <b>0.46</b>     |

## Schedule of Investments *(continued)* as at 30 June 2021 (Expressed in Euro)

| Nominal Value   | Description  | Market Value | % of Net Assets | Nominal Value   | Description  | Market Value | % of Net Assets |
|---|--|--------------|-----------------|---|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |  |              |                 |
| Corporate Bonds - 97.83% <i>(continued)</i>   |  |              |                 | Corporate Bonds - 97.83% <i>(continued)</i>   |  |              |                 |
| Finland   |  |              |                 | France <i>(continued)</i>   |  |              |                 |
| EUR 100,000   | Stora Enso Oyj, 2.125%, 16/06/23                                   | 103,801      | 0.10            | EUR 100,000   | Cie Financiere et Industrielle des Autoroutes SA, 0.750%, 09/09/28 | 104,748      | 0.10            |
| EUR 100,000   | UPM-Kymmene Oyj, 0.500%, 22/03/31                                  | 98,360       | 0.10            | EUR 100,000   | Cie Financiere et Industrielle des Autoroutes SA, 1.000%, 19/05/31 | 105,392      | 0.10            |
| Total Finland   |  | 202,161      | 0.20            | EUR 200,000   | Cie Generale des Etablissements Michelin SCA, 0.875%, 03/09/25     | 207,986      | 0.21            |
| France  |  |              |                 | EUR 100,000   | Cie Generale des Etablissements Michelin SCA, 2.500%, 03/09/38     | 127,948      | 0.13            |
| EUR 200,000   | Air Liquide Finance, 1.000%, 02/04/25                              | 208,598      | 0.21            | EUR 100,000   | Danone SA, 0.424%, 03/11/22  | 100,901      | 0.10            |
| EUR 100,000   | Air Liquide Finance SA, 0.750%, 13/06/24                           | 102,783      | 0.10            | EUR 100,000   | Danone SA, 0.709%, 03/11/24  | 102,963      | 0.10            |
| EUR 100,000   | Air Liquide Finance SA, 1.250%, 13/06/28                           | 108,754      | 0.11            | EUR 100,000   | Danone SA, 1.125%, 14/01/25  | 104,272      | 0.10            |
| EUR 100,000   | Air Liquide Finance SA, 0.375%, 27/05/31                           | 101,208      | 0.10            | EUR 100,000   | Danone SA, zero coupon, 01/12/25                                   | 100,441      | 0.10            |
| EUR 100,000   | Airbus SE, 1.375%, 09/06/26  | 106,246      | 0.10            | EUR 100,000   | Danone SA, 1.208%, 03/11/28  | 107,799      | 0.11            |
| EUR 100,000   | Alstom SA, zero coupon, 11/01/29                                   | 97,233       | 0.10            | EUR 100,000   | Danone SA, 0.395%, 10/06/29  | 101,477      | 0.10            |
| EUR 100,000   | APRR SA, 1.875%, 15/01/25  | 106,913      | 0.11            | EUR 100,000   | Danone SA, 1.750%, perpetual                                       | 102,491      | 0.10            |
| EUR 100,000   | APRR SA, 1.125%, 09/01/26  | 105,408      | 0.10            | EUR 100,000   | Dassault Systemes SE, zero coupon, 16/09/24                        | 100,557      | 0.10            |
| EUR 100,000   | APRR SA, 0.125%, 18/01/29  | 99,736       | 0.10            | EUR 100,000   | Dassault Systemes SE, 0.125%, 16/09/26                             | 100,697      | 0.10            |
| EUR 100,000   | APRR SA, 1.875%, 06/01/31  | 115,123      | 0.11            | EUR 100,000   | Dassault Systemes SE, 0.375%, 16/09/29                             | 101,126      | 0.10            |
| EUR 100,000   | APRR SA, 1.500%, 17/01/33  | 112,004      | 0.11            | EUR 100,000   | Edenred, 1.875%, 30/03/27  | 109,484      | 0.11            |
| EUR 100,000   | Arkema SA, 0.125%, 14/10/26  | 100,707      | 0.10            | EUR 100,000   | Edenred, 1.375%, 18/06/29  | 106,890      | 0.11            |
| EUR 100,000   | Arkema SA, 1.500%, 20/04/27  | 107,895      | 0.11            | EUR 100,000   | Engie Alliance GIE, 5.750%, 24/06/23                               | 111,371      | 0.11            |
| EUR 100,000   | Atos SE, 2.500%, 07/11/28  | 113,725      | 0.11            | EUR 100,000   | Engie SA, 3.500%, 18/10/22   | 105,027      | 0.10            |
| EUR 100,000   | Auchan Holding SA, 2.375%, 12/12/22                                | 103,918      | 0.10            | EUR 50,000  | Engie SA, 3.000%, 01/02/23   | 52,664       | 0.05            |
| EUR 100,000   | Auchan Holding SA, 2.875%, 29/01/26                                | 111,347      | 0.11            | EUR 100,000   | Engie SA, 0.375%, 28/02/23   | 100,958      | 0.10            |
| EUR 100,000   | Autoroutes du Sud de la France SA, 5.625%, 04/07/22                | 106,020      | 0.10            | EUR 100,000   | Engie SA, 2.375%, 19/05/26   | 111,640      | 0.11            |
| EUR 100,000   | Autoroutes du Sud de la France SA, 2.950%, 17/01/24                | 107,267      | 0.11            | EUR 100,000   | Engie SA, 0.375%, 11/06/27   | 101,393      | 0.10            |
| EUR 100,000   | Autoroutes du Sud de la France SA, 1.250%, 18/01/27                | 106,718      | 0.11            | EUR 100,000   | Engie SA, 1.500%, 27/03/28   | 108,558      | 0.11            |
| EUR 100,000   | Autoroutes du Sud de la France SA, 1.375%, 22/01/30                | 109,669      | 0.11            | EUR 100,000   | Engie SA, 1.750%, 27/03/28   | 109,946      | 0.11            |
| EUR 100,000   | Bouygues SA, 3.625%, 16/01/23                                      | 106,274      | 0.11            | EUR 100,000   | Engie SA, 1.375%, 22/06/28   | 107,587      | 0.11            |
| EUR 100,000   | Bouygues SA, 1.125%, 24/07/28                                      | 106,690      | 0.11            | EUR 100,000   | Engie SA, 1.500%, 13/03/35   | 108,841      | 0.11            |
| EUR 100,000   | Cappgemini SE, 2.500%, 01/07/23                                    | 104,776      | 0.10            | EUR 100,000   | Engie SA, 1.375%, 21/06/39   | 106,479      | 0.11            |
| EUR 100,000   | Cappgemini SE, 1.625%, 15/04/26                                    | 107,230      | 0.11            | EUR 20,000  | Engie SA, 5.950%, 16/03/11   | 38,870       | 0.04            |
| EUR 100,000   | Cappgemini SE, 2.000%, 15/04/29                                    | 112,453      | 0.11            | EUR 100,000   | Engie SA, 3.875%, perpetual  | 109,978      | 0.11            |
| EUR 100,000   | Cappgemini SE, 2.375%, 15/04/32                                    | 117,689      | 0.12            | EUR 200,000   | Engie SA, 1.375%, perpetual  | 203,546      | 0.20            |
| EUR 100,000   | Carrefour SA, 0.875%, 12/06/23                                     | 101,850      | 0.10            | EUR 100,000   | Engie SA, 3.250%, perpetual  | 108,346      | 0.11            |
| EUR 100,000   | Carrefour SA, 1.250%, 03/06/25                                     | 104,778      | 0.10            | EUR 200,000   | Essilorluxottica, 0.750%, 27/11/31                                 | 207,026      | 0.20            |
| EUR 100,000   | Carrefour SA, 1.000%, 17/05/27                                     | 104,678      | 0.10            | EUR 100,000   | EssilorLuxottica SA, zero coupon, 27/05/23                         | 100,603      | 0.10            |
| EUR 100,000   | Cie de Saint-Gobain, 1.750%, 03/04/23                              | 103,269      | 0.10            | EUR 100,000   | EssilorLuxottica SA, 2.375%, 09/04/24                              | 106,810      | 0.11            |
| EUR 100,000   | Cie de Saint-Gobain, 1.000%, 17/03/25                              | 104,169      | 0.10            | EUR 100,000   | EssilorLuxottica SA, 0.125%, 27/05/25                              | 101,123      | 0.10            |
| EUR 100,000   | Cie de Saint-Gobain, 2.375%, 04/10/27                              | 113,452      | 0.11            | EUR 100,000   | EssilorLuxottica SA, 0.375%, 27/11/27                              | 101,980      | 0.10            |
| EUR 100,000   | Cie de Saint-Gobain, 1.875%, 15/03/31                              | 113,586      | 0.11            | EUR 100,000   | Eutelsat SA, 2.250%, 13/07/27                                      | 109,516      | 0.11            |
| EUR 100,000   | Cie Financiere et Industrielle des Autoroutes SA, 0.375%, 07/02/25 | 101,922      | 0.10            | EUR 100,000   | Firmenich Productions Participations SAS, 1.375%, 30/10/26         | 106,679      | 0.11            |

## Schedule of Investments *(continued)* as at 30 June 2021 (Expressed in Euro)

| Nominal Value   | Description  | Market Value | % of Net Assets | Nominal Value   | Description                                      | Market Value | % of Net Assets |
|---|--|--------------|-----------------|---|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |  |              |                 |
| Corporate Bonds - 97.83% <i>(continued)</i>   |  |              |                 | Corporate Bonds - 97.83% <i>(continued)</i>   |  |              |                 |
| France <i>(continued)</i>   |  |              |                 | France <i>(continued)</i>   |  |              |                 |
| EUR 100,000   | Holding d'Infrastructures de Transport SASU, 0.625%, 27/03/23  | 101,070      | 0.10            | EUR 100,000   | Publicis Groupe SA, 1.625%, 16/12/24             | 105,571      | 0.10            |
| EUR 100,000   | Holding d'Infrastructures de Transport SASU, 2.250%, 24/03/25  | 107,715      | 0.11            | EUR 50,000  | RCI Banque SA, 0.250%, 08/03/23                  | 50,276       | 0.05            |
| EUR 100,000   | Holdings d'Infrastructures de Transport SASU, 0.625%, 14/09/28 | 99,134       | 0.10            | EUR 30,000  | RCI Banque SA, 0.750%, 10/04/23                  | 30,384       | 0.03            |
| EUR 100,000   | Imerys SA, 2.000%, 10/12/24                                    | 106,251      | 0.11            | EUR 50,000  | RCI Banque SA, 1.000%, 17/05/23                  | 50,859       | 0.05            |
| EUR 100,000   | Imerys SA, 1.500%, 15/01/27                                    | 105,653      | 0.10            | EUR 100,000   | RCI Banque SA, 0.500%, 15/09/23                  | 101,009      | 0.10            |
| EUR 100,000   | Indigo Group SAS, 1.625%, 19/04/28                             | 104,315      | 0.10            | EUR 100,000   | RCI Banque SA, 2.000%, 11/07/24                  | 105,277      | 0.10            |
| EUR 100,000   | JCDecaux SA, 1.000%, 01/06/23                                  | 101,900      | 0.10            | EUR 100,000   | RCI Banque SA, 1.625%, 26/05/26                  | 105,747      | 0.10            |
| EUR 200,000   | Kering SA, 0.750%, 13/05/28                                    | 208,156      | 0.21            | EUR 60,000  | RCI Banque SA, 1.125%, 15/01/27                  | 61,972       | 0.06            |
| EUR 100,000   | Legrand SA, 0.750%, 06/07/24                                   | 102,659      | 0.10            | EUR 100,000   | Safran SA, 0.750%, 17/03/31                      | 101,593      | 0.10            |
| EUR 100,000   | Legrand SA, 0.750%, 20/05/30                                   | 104,170      | 0.10            | EUR 100,000   | SANEF SA, 0.950%, 19/10/28                       | 102,373      | 0.10            |
| EUR 135,000   | LVMH Moët Hennessy Louis Vuitton SE, 0.750%, 26/05/24          | 138,726      | 0.14            | EUR 200,000   | Sanofi, 0.500%, 21/03/23                         | 202,664      | 0.20            |
| EUR 100,000   | LVMH Moët Hennessy Louis Vuitton SE, 0.750%, 07/04/25          | 103,436      | 0.10            | EUR 100,000   | Sanofi, 2.500%, 14/11/23                         | 106,055      | 0.10            |
| EUR 100,000   | LVMH Moët Hennessy Louis Vuitton SE, zero coupon, 11/02/26     | 100,737      | 0.10            | EUR 100,000   | Sanofi, 0.625%, 05/04/24                         | 102,412      | 0.10            |
| EUR 100,000   | LVMH Moët Hennessy Louis Vuitton SE, 0.125%, 11/02/28          | 100,920      | 0.10            | EUR 100,000   | Sanofi, 1.500%, 22/09/25                         | 106,871      | 0.11            |
| EUR 100,000   | LVMH Moët Hennessy Louis Vuitton SE, 0.375%, 11/02/31          | 101,395      | 0.10            | EUR 100,000   | Sanofi, 1.000%, 21/03/26                         | 105,207      | 0.10            |
| EUR 100,000   | Orange SA, 0.750%, 11/09/23                                    | 102,095      | 0.10            | EUR 100,000   | Sanofi, 1.750%, 10/09/26                         | 109,357      | 0.11            |
| EUR 100,000   | Orange SA, 1.125%, 15/07/24                                    | 103,725      | 0.10            | EUR 100,000   | Sanofi, 0.500%, 13/01/27                         | 102,998      | 0.10            |
| EUR 100,000   | Orange SA, 1.000%, 12/09/25                                    | 104,435      | 0.10            | EUR 100,000   | Sanofi, 1.125%, 05/04/28                         | 107,408      | 0.11            |
| EUR 100,000   | Orange SA, zero coupon, 29/06/26                               | 100,147      | 0.10            | EUR 200,000   | Sanofi, 1.375%, 21/03/30                         | 220,084      | 0.22            |
| EUR 100,000   | Orange SA, 0.875%, 03/02/27                                    | 104,417      | 0.10            | EUR 100,000   | Sanofi, 1.875%, 21/03/38                         | 119,861      | 0.12            |
| EUR 100,000   | Orange SA, 1.500%, 09/09/27                                    | 108,309      | 0.11            | EUR 200,000   | Schneider Electric SE, 1.500%, 08/09/23          | 206,998      | 0.20            |
| EUR 100,000   | Orange SA, 0.125%, 16/09/29                                    | 98,709       | 0.10            | EUR 100,000   | Schneider Electric SE, 0.250%, 09/09/24          | 101,445      | 0.10            |
| EUR 100,000   | Orange SA, 1.875%, 12/09/30                                    | 113,275      | 0.11            | EUR 100,000   | Schneider Electric SE, 0.875%, 11/03/25          | 103,778      | 0.10            |
| EUR 175,000   | Orange SA, 8.125%, 28/01/33                                    | 320,255      | 0.32            | EUR 100,000   | Schneider Electric SE, 0.250%, 11/03/29          | 100,657      | 0.10            |
| EUR 100,000   | Orange SA, 0.750%, 29/06/34                                    | 99,930       | 0.10            | EUR 100,000   | Sodexo SA, 0.750%, 27/04/25                      | 102,919      | 0.10            |
| EUR 100,000   | Orange SA, 1.375%, 04/09/49                                    | 100,863      | 0.10            | EUR 100,000   | Sodexo SA, 0.750%, 14/04/27                      | 103,698      | 0.10            |
| EUR 100,000   | Orange SA, 5.000%, perpetual                                   | 119,388      | 0.12            | EUR 100,000   | Sodexo SA, 1.000%, 27/04/29                      | 104,986      | 0.10            |
| EUR 100,000   | Orange SA, 5.250%, perpetual                                   | 112,256      | 0.11            | EUR 100,000   | Suez, 1.000%, 03/04/25                           | 103,864      | 0.10            |
| EUR 100,000   | Orange SA, 1.750%, perpetual                                   | 102,791      | 0.10            | EUR 100,000   | Suez, 0.500%, 14/10/31                           | 98,946       | 0.10            |
| EUR 100,000   | Orange SA, 1.750%, perpetual                                   | 102,146      | 0.10            | EUR 100,000   | Suez, 1.625%, 21/09/32                           | 110,031      | 0.11            |
| EUR 100,000   | Pernod Ricard SA, 2.125%, 27/09/24                             | 106,955      | 0.11            | EUR 100,000   | Suez, 2.875%, perpetual                          | 105,317      | 0.10            |
| EUR 100,000   | Pernod Ricard SA, 1.500%, 18/05/26                             | 107,250      | 0.11            | EUR 100,000   | Suez SA, zero coupon, 09/06/26                   | 99,695       | 0.10            |
| EUR 100,000   | Pernod Ricard SA, 0.875%, 24/10/31                             | 105,108      | 0.10            | EUR 100,000   | Suez SA, 1.250%, 02/04/27                        | 106,088      | 0.10            |
| EUR 100,000   | Peugeot SA, 2.000%, 23/03/24                                   | 105,453      | 0.10            | EUR 100,000   | TDF Infrastructure SAS, 2.500%, 07/04/26         | 108,541      | 0.11            |
| EUR 200,000   | Peugeot SA, 2.000%, 20/03/25                                   | 212,634      | 0.21            | EUR 100,000   | Teleperformance, 1.500%, 03/04/24                | 103,679      | 0.10            |
| EUR 100,000   | Peugeot SA, 1.125%, 18/09/29                                   | 102,795      | 0.10            | EUR 100,000   | Terega SA, 2.200%, 05/08/25                      | 108,499      | 0.11            |
| EUR 100,000   | PSA Banque France SA, 0.750%, 19/04/23                         | 101,510      | 0.10            | EUR 100,000   | Thales SA, 0.750%, 07/06/23                      | 101,735      | 0.10            |
| EUR 100,000   | PSA Trésorerie GIE, 6.000%, 19/09/33                           | 150,488      | 0.15            | EUR 100,000   | Thales SA, 0.250%, 29/01/27                      | 100,361      | 0.10            |
|   |  |              |                 | EUR 100,000   | Total Capital International SA, 1.375%, 19/03/25 | 105,735      | 0.10            |
|   |  |              |                 | EUR 100,000   | Total Capital International SA, 2.500%, 25/03/26 | 112,184      | 0.11            |

## Schedule of Investments *(continued)* as at 30 June 2021 (Expressed in Euro)

| Nominal Value   | Description                                      | Market Value      | % of Net Assets | Nominal Value   | Description                                | Market Value | % of Net Assets |
|---|--|-------------------|-----------------|---|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |  |                   |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |  |              |                 |
| Corporate Bonds - 97.83% <i>(continued)</i>   |  |                   |                 | Corporate Bonds - 97.83% <i>(continued)</i>   |  |              |                 |
| France <i>(continued)</i>   |  |                   |                 | Germany <i>(continued)</i>  |  |              |                 |
| EUR 100,000   | Total Capital International SA, 1.023%, 04/03/27 | 105,387           | 0.10            | EUR 100,000   | BASF SE, 0.875%, 06/10/31                  | 106,398      | 0.11            |
| EUR 100,000   | Total Capital International SA, 0.750%, 12/07/28 | 103,955           | 0.10            | EUR 50,000  | BASF SE, 1.625%, 15/11/37                  | 56,504       | 0.06            |
| EUR 100,000   | Total Capital International SA, 1.375%, 04/10/29 | 108,866           | 0.11            | EUR 200,000   | Bayer AG, 0.375%, 06/07/24                 | 199,169      | 0.20            |
| EUR 100,000   | Total Capital International SA, 0.952%, 18/05/31 | 105,286           | 0.10            | EUR 100,000   | Bayer AG, 0.050%, 12/01/25                 | 99,798       | 0.10            |
| EUR 100,000   | Total Capital International SA, 1.994%, 08/04/32 | 115,588           | 0.11            | EUR 100,000   | Bayer AG, 0.750%, 06/01/27                 | 101,895      | 0.10            |
| EUR 100,000   | Total Capital International SA, 1.535%, 31/05/39 | 109,591           | 0.11            | EUR 100,000   | Bayer AG, 1.125%, 06/01/30                 | 102,746      | 0.10            |
| EUR 100,000   | Total Capital International SA, 1.618%, 18/05/40 | 110,320           | 0.11            | EUR 100,000   | Bayer AG, 1.375%, 06/07/32                 | 102,537      | 0.10            |
| EUR 100,000   | Total Capital SA, 5.125%, 26/03/24               | 114,790           | 0.11            | EUR 100,000   | Bayer AG, 0.625%, perpetual                | 96,746       | 0.10            |
| EUR 100,000   | TOTAL SA, 2.625%, 29/12/49                       | 105,707           | 0.10            | EUR 100,000   | Bertelsmann SE & Co KGaA, 2.625%, 02/08/22 | 103,264      | 0.10            |
| EUR 100,000   | TOTAL SA, 2.708%, perpetual                      | 104,055           | 0.10            | EUR 100,000   | Bertelsmann SE & Co KGaA, 1.750%, 14/10/24 | 106,091      | 0.11            |
| EUR 150,000   | TOTAL SA, 3.369%, perpetual                      | 166,341           | 0.16            | EUR 100,000   | Bertelsmann SE & Co KGaA, 1.500%, 15/05/30 | 108,614      | 0.11            |
| EUR 100,000   | TOTAL SA, 1.750%, perpetual                      | 102,458           | 0.10            | EUR 100,000   | Covestro AG, 1.750%, 25/09/24              | 105,516      | 0.10            |
| EUR 100,000   | TotalEnergies SE, 2.625%, 29/12/49               | 105,707           | 0.10            | EUR 50,000  | Daimler AG, 2.375%, 12/09/22               | 51,680       | 0.05            |
| EUR 100,000   | TotalEnergies SE, 1.625%, 31/12/99               | 100,019           | 0.10            | EUR 50,000  | Daimler AG, 2.375%, 08/03/23               | 52,251       | 0.05            |
| EUR 100,000   | TotalEnergies SE, 2.125%, 31/12/99               | 98,405            | 0.10            | EUR 50,000  | Daimler AG, 0.750%, 11/05/23               | 50,948       | 0.05            |
| EUR 100,000   | Veolia Environnement SA, 0.892%, 14/01/24        | 102,369           | 0.10            | EUR 100,000   | Daimler AG, 1.625%, 22/08/23               | 103,874      | 0.10            |
| EUR 100,000   | Veolia Environnement SA, zero coupon, 14/01/27   | 99,367            | 0.10            | EUR 110,000   | Daimler AG, 1.400%, 12/01/24               | 114,308      | 0.11            |
| EUR 100,000   | Veolia Environnement SA, 1.590%, 10/01/28        | 108,598           | 0.11            | EUR 125,000   | Daimler AG, 0.850%, 28/02/25               | 129,270      | 0.13            |
| EUR 100,000   | Veolia Environnement SA, 1.940%, 07/01/30        | 112,332           | 0.11            | EUR 100,000   | Daimler AG, 2.625%, 07/04/25               | 110,115      | 0.11            |
| EUR 100,000   | Veolia Environnement SA, 0.664%, 15/01/31        | 101,050           | 0.10            | EUR 100,000   | Daimler AG, 1.500%, 09/03/26               | 106,983      | 0.11            |
| EUR 60,000  | Veolia Environnement SA, 6.125%, 25/11/33        | 97,595            | 0.10            | EUR 100,000   | Daimler AG, 2.000%, 22/08/26               | 109,937      | 0.11            |
| EUR 100,000   | Vinci SA, 1.625%, 18/01/29                       | 110,010           | 0.11            | EUR 100,000   | Daimler AG, 1.000%, 15/11/27               | 104,760      | 0.10            |
| EUR 100,000   | Vinci SA, 1.750%, 26/09/30                       | 113,302           | 0.11            | EUR 150,000   | Daimler AG, 1.375%, 11/05/28               | 161,133      | 0.16            |
| EUR 100,000   | Vivendi SA, 0.875%, 18/09/24                     | 102,640           | 0.10            | EUR 50,000  | Daimler AG, 2.375%, 22/05/30               | 58,167       | 0.06            |
| EUR 100,000   | Vivendi SA, 0.625%, 11/06/25                     | 101,981           | 0.10            | EUR 145,000   | Daimler AG, 0.750%, 10/09/30               | 147,863      | 0.14            |
| EUR 100,000   | Vivendi SA, 1.875%, 26/05/26                     | 108,055           | 0.11            | EUR 100,000   | Daimler AG, 1.125%, 06/11/31               | 104,807      | 0.10            |
| EUR 100,000   | Wendel SA, 2.750%, 02/10/24                      | 108,189           | 0.11            | EUR 150,000   | Daimler AG, 2.125%, 03/07/37               | 173,230      | 0.17            |
| EUR 100,000   | Worldline SA, 0.875%, 30/06/27                   | 103,560           | 0.10            | EUR 100,000   | Deutsche Post AG, 2.750%, 09/10/23         | 107,003      | 0.11            |
| <b>Total France</b>   |  | <b>19,722,029</b> | <b>19.46</b>    | EUR 50,000  | Deutsche Post AG, 2.875%, 11/12/24         | 55,294       | 0.05            |
| Germany   |  |                   |                 | EUR 100,000   | Deutsche Post AG, 0.375%, 20/05/26         | 102,025      | 0.10            |
| EUR 100,000   | adidas AG, zero coupon, 09/09/24                 | 100,559           | 0.10            | EUR 100,000   | Deutsche Post AG, 1.000%, 20/05/32         | 106,711      | 0.11            |
| EUR 100,000   | adidas AG, 0.625%, 10/09/35                      | 99,659            | 0.10            | EUR 55,000  | Deutsche Telekom AG, 0.875%, 25/03/26      | 57,313       | 0.06            |
| EUR 100,000   | Albemarle New Holdings GmbH, 1.125%, 25/11/25    | 104,602           | 0.10            | EUR 50,000  | Deutsche Telekom AG, 1.750%, 25/03/31      | 56,053       | 0.06            |
| EUR 100,000   | BASF SE, 2.000%, 05/12/22                        | 103,364           | 0.10            | EUR 45,000  | Deutsche Telekom AG, 1.750%, 09/12/49      | 46,611       | 0.05            |
| EUR 75,000  | BASF SE, 0.875%, 22/05/25                        | 78,228            | 0.08            | EUR 100,000   | E.ON SE, zero coupon, 18/12/23             | 100,542      | 0.10            |
| EUR 100,000   | BASF SE, 0.250%, 05/06/27                        | 101,665           | 0.10            | EUR 100,000   | E.ON SE, zero coupon, 28/08/24             | 100,360      | 0.10            |
| EUR 100,000   | BASF SE, 0.875%, 15/11/27                        | 105,215           | 0.10            | EUR 100,000   | E.ON SE, 1.000%, 07/10/25                  | 104,082      | 0.10            |
|   |  |                   |                 | EUR 100,000   | E.ON SE, 0.375%, 29/09/27                  | 101,232      | 0.10            |
|   |  |                   |                 | EUR 100,000   | E.ON SE, 0.750%, 20/02/28                  | 103,474      | 0.10            |
|   |  |                   |                 | EUR 100,000   | E.ON SE, 0.100%, 19/12/28                  | 98,314       | 0.10            |
|   |  |                   |                 | EUR 100,000   | E.ON SE, 1.625%, 22/05/29                  | 109,523      | 0.11            |
|   |  |                   |                 | EUR 70,000  | E.ON SE, 0.875%, 20/08/31                  | 72,159       | 0.07            |
|   |  |                   |                 | EUR 100,000   | Eurogrid GmbH, 1.625%, 03/11/23            | 103,892      | 0.10            |
|   |  |                   |                 | EUR 200,000   | Eurogrid GmbH, 0.741%, 21/04/33            | 200,736      | 0.20            |

## Schedule of Investments (continued)

as at 30 June 2021 (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 - 97.83% (continued)   |   |              |                 | Corporate Bonds - 97.83% (continued)   |  |                  |                 |
| Germany (continued)  |   |              |                 | Germany (continued)  |  |                  |                 |
| EUR 100,000  | Evonik Industries AG, 0.625%, 18/09/25                | 102,429      | 0.10            | EUR 100,000  | Volkswagen Financial Services AG, 1.500%, 01/10/24 | 104,742          | 0.10            |
| EUR 100,000  | Fresenius Medical Care AG & Co KGaA, 0.250%, 29/11/23 | 100,810      | 0.10            | EUR 100,000  | Volkswagen Financial Services AG, 2.250%, 01/10/27 | 111,239          | 0.11            |
| EUR 100,000  | Fresenius Medical Care AG & Co KGaA, 1.500%, 11/07/25 | 105,735      | 0.10            | EUR 100,000  | Volkswagen Leasing GmbH, 2.375%, 06/09/22          | 103,075          | 0.10            |
| EUR 50,000   | Fresenius SE & Co KGaA, 4.000%, 01/02/24              | 55,177       | 0.05            | EUR 95,000   | Volkswagen Leasing GmbH, 1.000%, 16/02/23          | 96,745           | 0.10            |
| EUR 100,000  | Fresenius SE & Co KGaA, 1.875%, 15/02/25              | 106,625      | 0.11            | EUR 100,000  | Volkswagen Leasing GmbH, zero coupon, 12/07/23     | 100,127          | 0.10            |
| EUR 85,000   | Fresenius SE & Co KGaA, 0.375%, 28/09/26              | 85,956       | 0.09            | EUR 100,000  | Volkswagen Leasing GmbH, 2.625%, 15/01/24          | 106,812          | 0.11            |
| EUR 95,000   | Fresenius SE & Co KGaA, 1.125%, 28/01/33              | 96,771       | 0.10            | EUR 100,000  | Volkswagen Leasing GmbH, 1.125%, 04/04/24          | 103,114          | 0.10            |
| EUR 100,000  | HeidelbergCement AG, 1.500%, 07/02/25                 | 105,066      | 0.10            | EUR 125,000  | Volkswagen Leasing GmbH, 1.375%, 20/01/25          | 130,735          | 0.13            |
| EUR 100,000  | Infineon Technologies AG, 0.750%, 24/06/23            | 101,708      | 0.10            | EUR 100,000  | Volkswagen Leasing GmbH, 1.625%, 15/08/25          | 106,073          | 0.10            |
| EUR 100,000  | Infineon Technologies AG, 2.000%, perpetual           | 111,072      | 0.11            | EUR 55,000   | Volkswagen Leasing GmbH, 0.250%, 12/01/26          | 55,172           | 0.05            |
| EUR 80,000   | Knorr-Bremse AG, 1.125%, 13/06/25                     | 83,389       | 0.08            | EUR 50,000   | Volkswagen Leasing GmbH, 1.500%, 19/06/26          | 53,048           | 0.05            |
| EUR 100,000  | LANXESS AG, 2.625%, 21/11/22                          | 104,054      | 0.10            | EUR 200,000  | Volkswagen Leasing GmbH, 0.375%, 20/07/26          | 200,652          | 0.20            |
| EUR 65,000   | LANXESS AG, 1.000%, 07/10/26                          | 68,163       | 0.07            | EUR 35,000   | Volkswagen Leasing GmbH, 0.500%, 12/01/29          | 34,783           | 0.03            |
| EUR 100,000  | Merck Financial Services GmbH, 1.375%, 01/09/22       | 101,594      | 0.10            | EUR 100,000  | WPP Finance Deutschland GmbH, 1.625%, 23/03/30     | 109,086          | 0.11            |
| EUR 100,000  | Merck Financial Services GmbH, 0.005%, 15/12/23       | 100,544      | 0.10            | <b>Total Germany</b>   |  | <b>9,870,738</b> | <b>9.74</b>     |
| EUR 100,000  | Merck Financial Services GmbH, 0.500%, 16/07/28       | 102,220      | 0.10            | Hungary  |  |                  |                 |
| EUR 50,000   | Merck KGaA, 3.375%, 12/12/74                          | 54,808       | 0.05            | EUR 100,000  | MOL Hungarian Oil & Gas PLC, 2.625%, 28/04/23      | 104,567          | 0.10            |
| EUR 100,000  | Merck KGaA, 1.625%, 09/09/80                          | 102,997      | 0.10            | <b>Total Hungary</b>   |  | <b>104,567</b>   | <b>0.10</b>     |
| EUR 100,000  | METRO AG, 1.125%, 06/03/23                            | 101,949      | 0.10            | Ireland  |  |                  |                 |
| EUR 100,000  | Robert Bosch GmbH, 1.750%, 08/07/24                   | 106,025      | 0.10            | EUR 150,000  | Abbott Ireland Financing DAC, 0.875%, 27/09/23     | 153,768          | 0.15            |
| EUR 100,000  | SAP SE, 0.750%, 10/12/24                              | 103,107      | 0.10            | EUR 100,000  | Abbott Ireland Financing DAC, 0.100%, 19/11/24     | 100,819          | 0.10            |
| EUR 100,000  | SAP SE, 1.000%, 13/03/26                              | 105,006      | 0.10            | EUR 100,000  | CCEP Finance Ireland DAC, 0.875%, 06/05/33         | 99,886           | 0.10            |
| EUR 100,000  | SAP SE, 1.750%, 22/02/27                              | 109,614      | 0.11            | EUR 150,000  | CRH SMW Finance DAC, 1.250%, 05/11/26              | 158,932          | 0.16            |
| EUR 100,000  | SAP SE, 1.250%, 10/03/28                              | 107,652      | 0.11            | EUR 100,000  | Dell Bank International DAC, 0.625%, 17/10/22      | 101,074          | 0.10            |
| EUR 100,000  | SAP SE, 0.375%, 18/05/29                              | 101,649      | 0.10            | EUR 100,000  | Eaton Capital Unlimited Co, 0.750%, 20/09/24       | 102,614          | 0.10            |
| EUR 100,000  | SAP SE, 1.625%, 10/03/31                              | 111,914      | 0.11            | EUR 100,000  | Eaton Capital Unlimited Co, 0.128%, 08/03/26       | 100,059          | 0.10            |
| EUR 100,000  | Vantage Towers AG, 0.750%, 31/03/30                   | 99,820       | 0.10            | EUR 100,000  | Eaton Capital Unlimited Co, 0.577%, 08/03/30       | 100,096          | 0.10            |
| EUR 100,000  | Vier Gas Transport GmbH, 2.875%, 12/06/25             | 111,705      | 0.11            | EUR 75,000   | Fresenius Finance Ireland PLC, 1.500%, 30/01/24    | 77,788           | 0.08            |
| EUR 100,000  | Vier Gas Transport GmbH, 1.500%, 25/09/28             | 108,915      | 0.11            | EUR 50,000   | Fresenius Finance Ireland PLC, 0.875%, 01/10/31    | 49,821           | 0.05            |
| EUR 100,000  | Volkswagen Bank GmbH, 0.750%, 15/06/23                | 101,639      | 0.10            | EUR 50,000   | Fresenius Finance Ireland PLC, 3.000%, 30/01/32    | 60,706           | 0.06            |
| EUR 100,000  | Volkswagen Bank GmbH, 1.875%, 31/01/24                | 104,865      | 0.10            |  |  |                  |                 |
| EUR 100,000  | Volkswagen Financial Services AG, 0.875%, 12/04/23    | 101,724      | 0.10            |  |  |                  |                 |
| EUR 100,000  | Volkswagen Financial Services AG, 1.375%, 16/10/23    | 103,413      | 0.10            |  |  |                  |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (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 - 97.83% (continued)   |   |                  |                 | Corporate Bonds - 97.83% (continued)   |   |                  |                 |
| Ireland (continued)  |   |                  |                 | Italy (continued)  |   |                  |                 |
| EUR 100,000  | Glencore Capital Finance DAC, 1.125%, 10/03/28                  | 101,731          | 0.10            | EUR 50,000   | Terna Rete Elettrica Nazionale SpA, 4.900%, 28/10/24    | 58,289           | 0.06            |
| EUR 100,000  | Glencore Capital Finance DAC, 1.250%, 01/03/33                  | 97,577           | 0.09            | EUR 100,000  | Terna Rete Elettrica Nazionale SpA, 1.000%, 10/04/26    | 104,514          | 0.10            |
| EUR 100,000  | Johnson Controls International plc, 1.000%, 15/09/23            | 102,312          | 0.10            | EUR 100,000  | Terna Rete Elettrica Nazionale SpA, 1.375%, 26/07/27    | 106,724          | 0.10            |
| EUR 100,000  | Johnson Controls International plc, 1.375%, 25/02/25            | 104,633          | 0.10            | EUR 100,000  | Terna SPA, 0.375%, 23/06/29                             | 100,106          | 0.10            |
| EUR 100,000  | Kerry Group Financial Services, 2.375%, 10/09/25                | 109,560          | 0.11            | <b>Total Italy</b>   |   | <b>4,149,343</b> | <b>4.10</b>     |
| EUR 100,000  | Ryanair DAC, 1.125%, 15/08/23                                   | 102,206          | 0.10            | Japan  |   |                  |                 |
| EUR 100,000  | Ryanair DAC, 0.875%, 25/05/26                                   | 100,384          | 0.10            | EUR 100,000  | Asahi Group Holdings Ltd, 1.151%, 19/09/25              | 104,763          | 0.10            |
| EUR 100,000  | Smurfit Kappa Acquisitions ULC, 2.375%, 01/02/24                | 105,655          | 0.10            | EUR 100,000  | Asahi Group Holdings Ltd, 0.336%, 19/04/27              | 100,433          | 0.10            |
| <b>Total Ireland</b>   |   | <b>1,929,621</b> | <b>1.90</b>     | EUR 100,000  | Asahi Group Holdings Ltd, 0.541%, 23/10/28              | 100,792          | 0.10            |
| Italy  |   |                  |                 | EUR 100,000  | Nissan Motor Co Ltd, 1.940%, perpetual                  | 104,164          | 0.10            |
| EUR 100,000  | Zi Rete Gas SpA, 1.608%, 31/10/27                               | 107,008          | 0.11            | EUR 100,000  | Nissan Motor Co Ltd, 3.201%, perpetual                  | 113,212          | 0.11            |
| EUR 100,000  | Zi Rete Gas SpA, 0.579%, 29/01/31                               | 98,050           | 0.10            | EUR 200,000  | NTT Finance Corp, 0.342%, 03/03/30                      | 199,372          | 0.20            |
| EUR 100,000  | Aeroporti di Roma SpA, 1.750%, 30/07/31                         | 104,240          | 0.10            | EUR 150,000  | Takeda Pharmaceutical Co Ltd, 1.125%, 21/11/22          | 152,816          | 0.15            |
| EUR 100,000  | Enel SpA, 5.250%, 20/05/24                                      | 115,753          | 0.11            | EUR 100,000  | Takeda Pharmaceutical Co Ltd, 2.250%, 21/11/26          | 110,515          | 0.11            |
| EUR 100,000  | Enel SpA, 5.625%, 21/06/27                                      | 132,329          | 0.13            | EUR 100,000  | Takeda Pharmaceutical Co Ltd, 0.750%, 09/07/27          | 102,567          | 0.10            |
| EUR 100,000  | Enel SpA, 3.500%, 24/05/80                                      | 109,292          | 0.11            | EUR 100,000  | Takeda Pharmaceutical Co Ltd, 3.000%, 21/11/30          | 119,869          | 0.12            |
| EUR 100,000  | Enel SpA, 1.375%, 31/12/99                                      | 98,763           | 0.10            | EUR 100,000  | Takeda Pharmaceutical Co Ltd, 2.000%, 09/07/40          | 107,638          | 0.11            |
| EUR 100,000  | Enel SpA, 1.875%, 31/12/99                                      | 98,430           | 0.10            | <b>Total Japan</b>   |   | <b>1,316,141</b> | <b>1.30</b>     |
| EUR 100,000  | Enel SpA, 2.500%, 31/12/99                                      | 104,764          | 0.10            | Jersey   |   |                  |                 |
| EUR 100,000  | Eni SpA, 1.750%, 18/01/24                                       | 104,891          | 0.10            | EUR 100,000  | Aptiv PLC, 1.500%, 10/03/25                             | 104,699          | 0.11            |
| EUR 100,000  | Eni SpA, 3.750%, 12/09/25                                       | 115,821          | 0.11            | EUR 100,000  | Glencore Finance Europe Ltd, 0.625%, 11/09/24           | 101,537          | 0.10            |
| EUR 100,000  | Eni SpA, 1.500%, 02/02/26                                       | 106,796          | 0.11            | EUR 100,000  | Glencore Finance Europe Ltd, 3.750%, 01/04/26           | 114,569          | 0.11            |
| EUR 200,000  | Eni SpA, 1.250%, 18/05/26                                       | 211,448          | 0.21            | EUR 100,000  | Heathrow Funding Ltd, 1.500%, 11/02/30                  | 103,001          | 0.10            |
| EUR 100,000  | Eni SpA, 1.500%, 17/01/27                                       | 107,370          | 0.11            | EUR 100,000  | Heathrow Funding Ltd, 1.875%, 14/03/34                  | 104,493          | 0.10            |
| EUR 100,000  | Eni SpA, 1.625%, 17/05/28                                       | 109,326          | 0.11            | <b>Total Jersey</b>  |   | <b>528,299</b>   | <b>0.52</b>     |
| EUR 100,000  | Eni SpA, 0.625%, 23/01/30                                       | 100,757          | 0.10            | Korea  |   |                  |                 |
| EUR 100,000  | Eni SpA, 1.000%, 11/10/34                                       | 102,365          | 0.10            | EUR 100,000  | LG Chem Ltd, 0.500%, 15/04/23                           | 100,924          | 0.10            |
| EUR 100,000  | Eni SpA, 2.750%, 31/12/99                                       | 100,619          | 0.10            | <b>Total Korea</b>   |   | <b>100,924</b>   | <b>0.10</b>     |
| EUR 100,000  | Eni SpA, 2.625%, perpetual                                      | 105,058          | 0.10            | Luxembourg   |   |                  |                 |
| EUR 100,000  | Eni SpA, 3.375%, perpetual                                      | 106,227          | 0.10            | EUR 100,000  | Becton Dickinson Euro Finance Sarl, 1.208%, 04/06/26    | 104,659          | 0.10            |
| EUR 100,000  | ERG SpA, 0.500%, 11/09/27                                       | 99,863           | 0.10            | EUR 100,000  | CK Hutchison Group Telecom Finance SA, 0.375%, 17/10/23 | 100,878          | 0.10            |
| EUR 100,000  | FCA Bank SpA, 0.125%, 16/11/23                                  | 100,316          | 0.10            | EUR 100,000  | CK Hutchison Group Telecom Finance SA, 1.125%, 17/10/28 | 103,465          | 0.10            |
| EUR 100,000  | FCA Bank SpA, 0.500%, 13/09/24                                  | 101,379          | 0.10            | EUR 100,000  | CK Hutchison Group Telecom Finance SA, 1.500%, 17/10/31 | 104,258          | 0.10            |
| EUR 100,000  | Iren SpA, 2.750%, 02/11/22                                      | 104,007          | 0.10            |  |   |                  |                 |
| EUR 100,000  | Iren SpA, 1.950%, 19/09/25                                      | 107,157          | 0.11            |  |   |                  |                 |
| EUR 100,000  | Iren SpA, 0.250%, 17/01/31                                      | 95,804           | 0.09            |  |   |                  |                 |
| EUR 100,000  | Italgas SpA, 0.250%, 24/06/25                                   | 100,585          | 0.10            |  |   |                  |                 |
| EUR 100,000  | Italgas SpA, 1.625%, 19/01/27                                   | 107,754          | 0.11            |  |   |                  |                 |
| EUR 100,000  | Italgas SpA, 1.625%, 18/01/29                                   | 108,737          | 0.11            |  |   |                  |                 |
| EUR 100,000  | Snam SpA, 1.250%, 25/01/25                                      | 104,779          | 0.10            |  |   |                  |                 |
| EUR 200,000  | Snam SpA, zero coupon, 15/08/25                                 | 196,675          | 0.20            |  |   |                  |                 |
| EUR 100,000  | Snam SpA, 0.875%, 25/10/26                                      | 103,557          | 0.10            |  |   |                  |                 |
| EUR 100,000  | Snam SpA, 0.750%, 17/06/30                                      | 101,506          | 0.10            |  |   |                  |                 |
| EUR 100,000  | Societa Iniziative Autostradali e Servizi SpA, 3.375%, 13/02/24 | 108,284          | 0.11            |  |   |                  |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (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 - 97.83% (continued)   |  |              |                 | Corporate Bonds - 97.83% (continued)   |  |                  |                 |
| Luxembourg (continued)   |  |              |                 | Luxembourg (continued)   |  |                  |                 |
| EUR 100,000  | CNH Industrial Finance Europe SA, 1.750%, 12/09/25       | 106,181      | 0.10            | EUR 100,000  | Nestle Finance International Ltd, 0.375%, 18/01/24           | 101,579          | 0.10            |
| EUR 100,000  | CNH Industrial Finance Europe SA, 1.750%, 25/03/27       | 106,949      | 0.11            | EUR 155,000  | Nestle Finance International Ltd, zero coupon, 12/11/24      | 149,783          | 0.14            |
| EUR 100,000  | DH Europe Finance II Sarl, 0.450%, 18/03/28              | 100,795      | 0.10            | EUR 100,000  | Nestle Finance International Ltd, 0.000%, 14/06/26           | 100,386          | 0.10            |
| EUR 100,000  | DH Europe Finance II Sarl, 0.750%, 18/09/31              | 100,127      | 0.10            | EUR 200,000  | Nestle Finance International Ltd, 0.125%, 12/11/27           | 201,164          | 0.20            |
| EUR 100,000  | DH Europe Finance Sarl, 2.500%, 08/07/25                 | 109,394      | 0.11            | EUR 100,000  | Nestle Finance International Ltd, 0.250%, 14/06/29           | 100,680          | 0.10            |
| EUR 100,000  | Eurofins Scientific SE, 3.750%, 17/07/26                 | 116,842      | 0.12            | EUR 100,000  | Nestle Finance International Ltd, 1.750%, 02/11/37           | 116,608          | 0.12            |
| EUR 150,000  | HeidelbergCement Finance Luxembourg SA, 1.625%, 07/04/26 | 160,043      | 0.16            | EUR 100,000  | Novartis Finance SA, 0.125%, 20/09/23                        | 101,046          | 0.10            |
| EUR 45,000   | HeidelbergCement Finance Luxembourg SA, 1.125%, 01/12/27 | 47,229       | 0.05            | EUR 135,000  | Novartis Finance SA, zero coupon, 23/09/28                   | 133,329          | 0.13            |
| EUR 100,000  | HeidelbergCement Finance Luxembourg SA, 1.750%, 24/04/28 | 108,594      | 0.11            | EUR 100,000  | Novartis Finance SA, 1.375%, 14/08/30                        | 109,600          | 0.11            |
| EUR 100,000  | Holcim Finance Luxembourg SA, 2.375%, 09/04/25           | 108,515      | 0.11            | EUR 100,000  | Novartis Finance SA, 1.700%, 14/08/38                        | 115,102          | 0.11            |
| EUR 100,000  | Holcim Finance Luxembourg SA, 0.125%, 19/07/27           | 98,972       | 0.10            | EUR 100,000  | Richemont International Holding SA, 1.000%, 26/03/26         | 104,752          | 0.10            |
| EUR 100,000  | Holcim Finance Luxembourg SA, 1.750%, 29/08/29           | 109,458      | 0.11            | EUR 200,000  | Richemont International Holding SA, 1.500%, 26/03/30         | 220,050          | 0.22            |
| EUR 100,000  | Holcim Finance Luxembourg SA, 0.625%, 19/01/33           | 96,060       | 0.09            | EUR 100,000  | Richemont International Holding SA, 2.000%, 26/03/38         | 115,579          | 0.11            |
| EUR 100,000  | John Deere Cash Management SA, 0.500%, 15/09/23          | 102,012      | 0.10            | EUR 100,000  | SES SA, 2.000%, 02/07/28                                     | 108,223          | 0.11            |
| EUR 100,000  | John Deere Cash Management SA, 2.200%, 02/04/32          | 117,995      | 0.12            | EUR 200,000  | Traton Finance Luxembourg SA, 0.125%, 24/03/25               | 200,458          | 0.20            |
| EUR 100,000  | Medtronic Global Holdings SCA, 0.375%, 07/03/23          | 101,165      | 0.10            | EUR 200,000  | Tyco Electronics Group SA, zero coupon, 14/02/25             | 197,128          | 0.20            |
| EUR 100,000  | Medtronic Global Holdings SCA, 0.250%, 02/07/25          | 101,276      | 0.10            | EUR 100,000  | Whirlpool Finance Luxembourg Sarl, 1.100%, 09/11/27          | 104,687          | 0.10            |
| EUR 100,000  | Medtronic Global Holdings SCA, zero coupon, 15/10/25     | 100,210      | 0.10            |  |  |                  |                 |
| EUR 175,000  | Medtronic Global Holdings SCA, 1.125%, 07/03/27          | 184,758      | 0.18            | <b>Total Luxembourg</b>  |  | <b>5,467,013</b> | <b>5.40</b>     |
| EUR 100,000  | Medtronic Global Holdings SCA, 0.375%, 15/10/28          | 100,872      | 0.10            |  |  |                  |                 |
| EUR 100,000  | Medtronic Global Holdings SCA, 1.625%, 07/03/31          | 110,235      | 0.11            | <b>Mexico</b>  |  |                  |                 |
| EUR 100,000  | Medtronic Global Holdings SCA, 1.000%, 02/07/31          | 104,055      | 0.10            | EUR 100,000  | America Movil SAB de CV, 3.259%, 22/07/23                    | 106,908          | 0.11            |
| EUR 100,000  | Medtronic Global Holdings SCA, 1.500%, 02/07/39          | 104,928      | 0.10            | EUR 100,000  | America Movil SAB de CV, 1.500%, 10/03/24                    | 104,094          | 0.10            |
| EUR 100,000  | Medtronic Global Holdings SCA, 1.375%, 15/10/40          | 102,018      | 0.10            | EUR 100,000  | America Movil SAB de CV, 2.125%, 10/03/28                    | 110,983          | 0.11            |
| EUR 20,000   | Medtronic Global Holdings SCA, 1.750%, 02/07/49          | 21,287       | 0.02            |  |  |                  |                 |
| EUR 100,000  | Medtronic Global Holdings SCA, 1.625%, 15/10/50          | 102,710      | 0.10            | <b>Total Mexico</b>  |  | <b>321,985</b>   | <b>0.32</b>     |
| EUR 50,000   | Nestle Finance International Ltd, 0.750%, 16/05/23       | 50,919       | 0.05            |  |  |                  |                 |
|  |  |              |                 | <b>Netherlands</b>   |  |                  |                 |
|  |  |              |                 | EUR 100,000  | ABB Finance BV, 0.750%, 16/05/24                             | 102,406          | 0.10            |
|  |  |              |                 | EUR 100,000  | ABB Finance BV, zero coupon, 19/01/30                        | 96,760           | 0.10            |
|  |  |              |                 | EUR 100,000  | Adecco International Financial Services BV, 1.500%, 22/11/22 | 101,927          | 0.10            |
|  |  |              |                 | EUR 100,000  | Airbus Finance BV, 2.375%, 02/04/24                          | 106,284          | 0.11            |
|  |  |              |                 | EUR 100,000  | Airbus Finance BV, 2.125%, 29/10/29                          | 113,605          | 0.11            |
|  |  |              |                 | EUR 100,000  | Airbus Finance BV, 1.375%, 13/05/31                          | 106,837          | 0.11            |
|  |  |              |                 | EUR 100,000  | Airbus SE, 1.625%, 09/06/30                                  | 108,779          | 0.11            |

## Schedule of Investments *(continued)* as at 30 June 2021 (Expressed in Euro)

| Nominal Value   | Description                                  | Market Value | % of Net Assets | Nominal Value   | Description   | Market Value | % of Net Assets |
|---|--|--------------|-----------------|---|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |   |              |                 |
| Corporate Bonds - 97.83% <i>(continued)</i>   |  |              |                 | Corporate Bonds - 97.83% <i>(continued)</i>   |   |              |                 |
| Netherlands <i>(continued)</i>  |  |              |                 | Netherlands <i>(continued)</i>  |   |              |                 |
| EUR 100,000   | Airbus SE, 2.375%, 09/06/40                  | 116,221      | 0.12            | EUR 100,000   | Coca-Cola HBC Finance BV, 1.000%, 14/05/27                  | 104,244      | 0.10            |
| EUR 100,000   | Akzo Nobel NV, 1.125%, 08/04/26              | 105,867      | 0.10            | EUR 100,000   | Coca-Cola HBC Finance BV, 0.625%, 21/11/29                  | 101,247      | 0.10            |
| EUR 100,000   | Akzo Nobel NV, 1.625%, 14/04/30              | 109,757      | 0.11            | EUR 100,000   | Compass Group International BV, 0.625%, 03/07/24            | 102,117      | 0.10            |
| EUR 100,000   | ASML Holding NV, 3.375%, 19/09/23            | 108,283      | 0.11            | EUR 100,000   | Conti-Gummi Finance BV, 2.125%, 27/11/23                    | 105,051      | 0.10            |
| EUR 50,000  | ASML Holding NV, 1.375%, 07/07/26            | 53,445       | 0.05            | EUR 65,000  | Conti-Gummi Finance BV, 1.125%, 25/09/24                    | 67,163       | 0.07            |
| EUR 100,000   | ASML Holding NV, 1.625%, 28/05/27            | 108,898      | 0.11            | EUR 100,000   | Daimler International Finance BV, 0.250%, 06/11/23          | 100,877      | 0.10            |
| EUR 100,000   | ASML Holding NV, 0.625%, 07/05/29            | 103,098      | 0.10            | EUR 100,000   | Daimler International Finance BV, 0.875%, 09/04/24          | 102,817      | 0.10            |
| EUR 100,000   | BAT Netherlands Finance BV, 2.375%, 07/10/24 | 106,881      | 0.11            | EUR 150,000   | Daimler International Finance BV, 1.000%, 11/11/25          | 156,682      | 0.15            |
| EUR 100,000   | BAT Netherlands Finance BV, 3.125%, 07/04/28 | 113,846      | 0.11            | EUR 100,000   | Daimler International Finance BV, 1.375%, 26/06/26          | 106,817      | 0.11            |
| EUR 200,000   | Bayer Capital Corp BV, 1.500%, 26/06/26      | 211,404      | 0.21            | EUR 150,000   | Daimler International Finance BV, 0.625%, 06/05/27          | 154,042      | 0.15            |
| EUR 100,000   | Bayer Capital Corp BV, 2.125%, 15/12/29      | 111,390      | 0.11            | EUR 100,000   | Danfoss Finance II BV, 0.750%, 28/04/31                     | 100,060      | 0.10            |
| EUR 100,000   | Bmw Finance NV, 0.375%, 14/01/27             | 101,883      | 0.10            | EUR 100,000   | Deutsche Telekom International Finance BV, 0.875%, 30/01/24 | 102,773      | 0.10            |
| EUR 40,000  | Bmw Finance NV, 0.875%, 14/01/32             | 41,936       | 0.04            | EUR 100,000   | Deutsche Telekom International Finance BV, 0.625%, 13/12/24 | 102,581      | 0.10            |
| EUR 100,000   | BMW Finance NV, 1.250%, 05/09/22             | 101,954      | 0.10            | EUR 100,000   | Deutsche Telekom International Finance BV, 1.375%, 01/12/25 | 106,277      | 0.11            |
| EUR 100,000   | BMW Finance NV, 2.375%, 24/01/23             | 104,344      | 0.10            | EUR 50,000  | Deutsche Telekom International Finance BV, 1.125%, 22/05/26 | 52,688       | 0.05            |
| EUR 100,000   | BMW Finance NV, 0.375%, 10/07/23             | 101,324      | 0.10            | EUR 150,000   | Deutsche Telekom International Finance BV, 1.375%, 30/01/27 | 160,674      | 0.16            |
| EUR 100,000   | BMW Finance NV, 0.625%, 06/10/23             | 102,004      | 0.10            | EUR 100,000   | Deutsche Telekom International Finance BV, 3.250%, 17/01/28 | 120,345      | 0.12            |
| EUR 50,000  | BMW Finance NV, 2.625%, 17/01/24             | 53,660       | 0.05            | EUR 125,000   | Deutsche Telekom International Finance BV, 1.500%, 03/04/28 | 135,657      | 0.13            |
| EUR 100,000   | BMW Finance NV, 0.750%, 15/04/24             | 102,661      | 0.10            | EUR 100,000   | Deutsche Telekom International Finance BV, 2.000%, 01/12/29 | 113,672      | 0.11            |
| EUR 100,000   | BMW Finance NV, 0.750%, 12/07/24             | 102,813      | 0.10            | EUR 100,000   | Deutsche Telekom International Finance BV, 7.500%, 24/01/33 | 173,221      | 0.17            |
| EUR 100,000   | BMW Finance NV, 1.000%, 21/01/25             | 104,040      | 0.10            | EUR 145,000   | Diageo Capital BV, 0.125%, 28/09/28                         | 144,448      | 0.14            |
| EUR 50,000  | BMW Finance NV, zero coupon, 11/01/26        | 50,058       | 0.05            | EUR 50,000  | E.ON International Finance BV, 5.528%, 21/02/23             | 54,719       | 0.05            |
| EUR 25,000  | BMW Finance NV, 1.125%, 22/05/26             | 26,438       | 0.03            | EUR 150,000   | EDP Finance BV, 1.125%, 12/02/24                            | 154,996      | 0.15            |
| EUR 100,000   | BMW Finance NV, 0.375%, 24/09/27             | 102,011      | 0.10            | EUR 100,000   | EDP Finance BV, 1.625%, 26/01/26                            | 106,955      | 0.11            |
| EUR 100,000   | BMW Finance NV, 1.125%, 10/01/28             | 106,755      | 0.11            | EUR 100,000   | EDP Finance BV, 1.500%, 22/11/27                            | 107,492      | 0.11            |
| EUR 100,000   | BMW Finance NV, 1.500%, 06/02/29             | 109,742      | 0.11            | EUR 100,000   | Enel Finance International NV, 1.000%, 16/09/24             | 103,596      | 0.10            |
| EUR 50,000  | BMW Finance NV, 0.200%, 11/01/33             | 48,148       | 0.05            | EUR 150,000   | Enel Finance International NV, 1.966%, 27/01/25             | 161,128      | 0.16            |
| EUR 100,000   | BP Capital Markets BV, 0.933%, 04/12/40      | 92,868       | 0.09            | EUR 100,000   | Enel Finance International NV, 1.375%, 01/06/26             | 106,625      | 0.11            |
| EUR 100,000   | Brenntag Finance BV, 1.125%, 27/09/25        | 104,113      | 0.10            |   |   |              |                 |
| EUR 100,000   | Bunge Finance Europe BV, 1.850%, 16/06/23    | 103,264      | 0.10            |   |   |              |                 |



## Schedule of Investments *(continued)* as at 30 June 2021 (Expressed in Euro)

| Nominal Value   | Description  | Market Value | % of Net Assets | Nominal Value   | Description   | Market Value | % of Net Assets |
|---|--|--------------|-----------------|---|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |   |              |                 |
| Corporate Bonds - 97.83% <i>(continued)</i>   |  |              |                 | Corporate Bonds - 97.83% <i>(continued)</i>   |   |              |                 |
| Netherlands <i>(continued)</i>  |  |              |                 | Netherlands <i>(continued)</i>  |   |              |                 |
| EUR 100,000   | Enel Finance International NV, 1.125%, 16/09/26          | 105,209      | 0.10            | EUR 100,000   | Koninklijke KPN NV, 1.125%, 11/09/28                                  | 103,221      | 0.10            |
| EUR 100,000   | Enel Finance International NV, zero coupon, 17/06/27     | 98,894       | 0.10            | EUR 100,000   | Koninklijke Philips NV, 0.500%, 22/05/26                              | 102,444      | 0.10            |
| EUR 100,000   | Enel Finance International NV, 0.500%, 17/06/30          | 100,103      | 0.10            | EUR 100,000   | Koninklijke Philips NV, 2.000%, 30/03/30                              | 113,338      | 0.11            |
| EUR 105,000   | Givaudan Finance Europe BV, 1.000%, 22/04/27             | 110,491      | 0.11            | EUR 100,000   | Linde Finance BV, 1.000%, 20/04/28                                    | 106,345      | 0.11            |
| EUR 100,000   | Givaudan Finance Europe BV, 1.625%, 22/04/32             | 111,185      | 0.11            | EUR 100,000   | LYB International Finance II BV, 0.875%, 17/09/26                     | 102,594      | 0.10            |
| EUR 50,000  | Heineken NV, 3.500%, 19/03/24                            | 55,025       | 0.05            | EUR 125,000   | Mondelez International Holdings Netherlands BV, zero coupon, 22/09/26 | 123,941      | 0.12            |
| EUR 100,000   | Heineken NV, 1.000%, 04/05/26                            | 104,770      | 0.10            | EUR 100,000   | Mylan NV, 2.250%, 22/11/24  | 106,814      | 0.11            |
| EUR 100,000   | Heineken NV, 1.500%, 03/10/29                            | 109,114      | 0.11            | EUR 100,000   | Mylan NV, 3.125%, 22/11/28  | 116,238      | 0.12            |
| EUR 100,000   | Heineken NV, 2.250%, 30/03/30                            | 115,716      | 0.11            | EUR 100,000   | Naturgy Finance BV, 2.875%, 11/03/24                                  | 107,988      | 0.11            |
| EUR 100,000   | Heineken NV, 1.750%, 17/03/31                            | 111,726      | 0.11            | EUR 100,000   | Naturgy Finance BV, 1.375%, 21/01/25                                  | 105,051      | 0.10            |
| EUR 100,000   | Heineken NV, 1.750%, 07/05/40                            | 106,996      | 0.11            | EUR 100,000   | Naturgy Finance BV, 1.250%, 15/01/26                                  | 105,338      | 0.10            |
| EUR 100,000   | Iberdrola International BV, 1.125%, 27/01/23             | 102,292      | 0.10            | EUR 100,000   | Naturgy Finance BV, 1.375%, 19/01/27                                  | 106,503      | 0.11            |
| EUR 100,000   | Iberdrola International BV, 0.375%, 15/09/25             | 101,959      | 0.10            | EUR 100,000   | Naturgy Finance BV, 0.750%, 28/11/29                                  | 102,698      | 0.10            |
| EUR 100,000   | Iberdrola International BV, 1.125%, 21/04/26             | 105,684      | 0.10            | EUR 100,000   | Novo Nordisk Finance Netherlands BV, zero coupon, 04/06/24            | 100,730      | 0.10            |
| EUR 100,000   | Iberdrola International BV, 1.874%, perpetual            | 103,139      | 0.10            | EUR 100,000   | Novo Nordisk Finance Netherlands BV, 0.125%, 04/06/28                 | 100,171      | 0.10            |
| EUR 100,000   | Iberdrola International BV, 1.875%, perpetual            | 102,582      | 0.10            | EUR 100,000   | Prosus NV, 2.031%, 03/08/32   | 102,840      | 0.10            |
| EUR 100,000   | Iberdrola International BV, 2.250%, perpetual            | 103,393      | 0.10            | EUR 100,000   | Reckitt Benckiser Treasury Services Nederland BV, 0.375%, 19/05/26    | 101,679      | 0.10            |
| EUR 100,000   | Iberdrola International BV, 2.625%, perpetual            | 105,862      | 0.10            | EUR 100,000   | Reckitt Benckiser Treasury Services Nederland BV, 0.750%, 19/05/30    | 102,844      | 0.10            |
| EUR 100,000   | innogy Finance BV, 1.625%, 30/05/26                      | 107,358      | 0.11            | EUR 150,000   | RELX Finance BV, 1.375%, 12/05/26                                     | 159,394      | 0.16            |
| EUR 100,000   | innogy Finance BV, 1.250%, 19/10/27                      | 106,391      | 0.11            | EUR 100,000   | RELX Finance BV, 1.500%, 13/05/27                                     | 107,468      | 0.11            |
| EUR 50,000  | innogy Finance BV, 5.750%, 14/02/33                      | 77,087       | 0.08            | EUR 100,000   | Ren Finance BV, 1.750%, 01/06/23                                      | 103,570      | 0.10            |
| EUR 100,000   | JAB Holdings BV, 1.750%, 25/05/23                        | 103,870      | 0.10            | EUR 200,000   | Repsol International Finance BV, 2.000%, 15/12/25                     | 216,802      | 0.21            |
| EUR 100,000   | JAB Holdings BV, 1.750%, 25/06/26                        | 106,805      | 0.11            | EUR 100,000   | Repsol International Finance BV, 2.250%, 10/12/26                     | 111,881      | 0.11            |
| EUR 100,000   | JAB Holdings BV, 2.500%, 17/04/27                        | 111,186      | 0.11            | EUR 100,000   | Robert Bosch Investment Nederland BV, 2.625%, 24/05/28                | 117,760      | 0.12            |
| EUR 100,000   | JAB Holdings BV, 2.000%, 18/05/28                        | 108,942      | 0.11            | EUR 155,000   | Roche Finance Europe BV, 0.875%, 25/02/25                             | 161,040      | 0.16            |
| EUR 100,000   | JAB Holdings BV, 2.500%, 25/06/29                        | 112,747      | 0.11            | EUR 100,000   | Schlumberger Finance BV, 1.375%, 28/10/26                             | 106,402      | 0.11            |
| EUR 100,000   | JT International Financial Services BV, 1.000%, 26/11/29 | 102,937      | 0.10            | EUR 100,000   | Schlumberger Finance BV, 0.250%, 15/10/27                             | 100,026      | 0.10            |
| EUR 100,000   | Koninklijke Ahold Delhaize NV, 0.875%, 19/09/24          | 102,937      | 0.10            | EUR 100,000   | Schlumberger Finance BV, 2.000%, 06/05/32                             | 113,270      | 0.11            |
| EUR 100,000   | Koninklijke Ahold Delhaize NV, 1.125%, 19/03/26          | 104,932      | 0.10            |   |   |              |                 |
| EUR 100,000   | Koninklijke DSM NV, 0.250%, 23/06/28                     | 100,474      | 0.10            |   |   |              |                 |
| EUR 100,000   | Koninklijke DSM NV, 0.625%, 23/06/32                     | 101,328      | 0.10            |   |   |              |                 |



## Schedule of Investments (continued)

as at 30 June 2021 (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 - 97.83% (continued)   |   |              |                 | Corporate Bonds - 97.83% (continued)   |  |                  |                 |
| Spain  |   |              |                 | Spain (continued)  |  |                  |                 |
| EUR 100,000  | Abertis Infraestructuras SA, 1.375%, 20/05/26               | 104,690      | 0.10            | EUR 100,000  | Telefonica Emisiones SA, 1.788%, 12/03/29              | 110,449          | 0.11            |
| EUR 100,000  | Abertis Infraestructuras SA, 2.375%, 27/09/27               | 110,277      | 0.11            | EUR 100,000  | Telefonica Emisiones SA, 1.930%, 17/10/31              | 111,855          | 0.11            |
| EUR 100,000  | Abertis Infraestructuras SA, 1.125%, 26/03/28               | 102,167      | 0.10            | EUR 100,000  | Telefonica Emisiones SAU, 2.932%, 17/10/29             | 120,337          | 0.12            |
| EUR 100,000  | Abertis Infraestructuras SA, 2.250%, 29/03/29               | 109,638      | 0.11            | <b>Total Spain</b>   |  | <b>3,434,291</b> | <b>3.39</b>     |
| EUR 100,000  | Abertis Infraestructuras SA, 3.000%, 27/03/31               | 116,860      | 0.12            | Sweden   |  |                  |                 |
| EUR 100,000  | Abertis Infraestructuras SA, 1.875%, 26/03/32               | 106,462      | 0.10            | EUR 100,000  | Alfa Laval Treasury International AB, 1.375%, 12/09/22 | 101,515          | 0.10            |
| EUR 100,000  | ACS Servicios Comunicaciones y Energia SL, 1.875%, 20/04/26 | 105,793      | 0.10            | EUR 100,000  | Atlas Copco AB, 0.625%, 30/08/26                       | 103,207          | 0.10            |
| EUR 100,000  | Amadeus IT Group SA, 0.875%, 18/09/23                       | 101,790      | 0.10            | EUR 100,000  | Essity AB, 1.125%, 27/03/24                            | 103,118          | 0.10            |
| EUR 100,000  | Amadeus IT Group SA, 2.500%, 20/05/24                       | 106,574      | 0.11            | EUR 100,000  | Essity AB, 1.625%, 30/03/27                            | 107,906          | 0.11            |
| EUR 100,000  | Enagas Financiaciones SA, 0.375%, 05/11/32                  | 98,379       | 0.10            | EUR 100,000  | Essity AB, 0.250%, 08/02/31                            | 96,951           | 0.10            |
| EUR 100,000  | Enagas Financiaciones SAU, 1.250%, 06/02/25                 | 104,939      | 0.10            | EUR 100,000  | Investor AB, 4.500%, 12/05/23                          | 109,025          | 0.11            |
| EUR 100,000  | FCC Aqualia SA, 2.629%, 08/06/27                            | 110,518      | 0.11            | EUR 100,000  | Molnlycke Holding AB, 1.875%, 28/02/25                 | 106,314          | 0.11            |
| EUR 100,000  | FCC Servicios Medio Ambiente Holdings SA, 0.815%, 04/12/23  | 101,677      | 0.10            | EUR 100,000  | ORLEN Capital AB, 2.500%, 07/06/23                     | 104,529          | 0.10            |
| EUR 100,000  | Ferrovial Emisiones SA, 1.382%, 14/05/26                    | 105,754      | 0.10            | EUR 100,000  | Scania CV AB, 0.500%, 06/10/23                         | 101,212          | 0.10            |
| EUR 100,000  | Iberdrola Finanzas SA, 1.000%, 07/03/24                     | 103,070      | 0.10            | EUR 100,000  | Securitas AB, 1.125%, 20/02/24                         | 102,844          | 0.10            |
| EUR 100,000  | Iberdrola Finanzas SA, 1.250%, 13/09/27                     | 107,489      | 0.11            | EUR 100,000  | Tele2 AB, 1.125%, 15/05/24                             | 103,044          | 0.10            |
| EUR 200,000  | Iberdrola Finanzas SA, 1.621%, 29/11/29                     | 222,552      | 0.22            | EUR 100,000  | Telefonaktiebolaget LM Ericsson, 1.875%, 01/03/24      | 104,946          | 0.10            |
| EUR 100,000  | IE2 Holdco SAU, 2.875%, 01/06/26                            | 111,436      | 0.11            | EUR 50,000   | Telia Co AB, 3.625%, 14/02/24                          | 54,986           | 0.05            |
| EUR 100,000  | Naturgy Capital Markets SA, 1.125%, 11/04/24                | 103,091      | 0.10            | EUR 50,000   | Telia Co AB, 3.875%, 01/10/25                          | 58,293           | 0.06            |
| EUR 100,000  | NorteGas Energia Distribucion SAU, 2.065%, 28/09/27         | 108,044      | 0.11            | EUR 100,000  | Telia Co AB, 0.125%, 27/11/30                          | 96,126           | 0.09            |
| EUR 100,000  | Red Electrica Corp SA, 0.875%, 14/04/25                     | 103,552      | 0.10            | EUR 100,000  | Telia Co AB, 1.625%, 23/02/35                          | 109,043          | 0.11            |
| EUR 100,000  | Red Electrica Financiaciones SAU, 1.250%, 13/03/27          | 106,479      | 0.11            | EUR 150,000  | Volvo Treasury AB, zero coupon, 18/05/26               | 149,767          | 0.15            |
| EUR 100,000  | Telefonica Emisiones SA, 3.987%, 23/01/23                   | 106,781      | 0.11            | EUR 100,000  | Volvo Treasury AB, 4.850%, 10/03/78                    | 107,248          | 0.11            |
| EUR 100,000  | Telefonica Emisiones SA, 1.528%, 17/01/25                   | 105,856      | 0.10            | <b>Total Sweden</b>  |  | <b>1,820,074</b> | <b>1.80</b>     |
| EUR 100,000  | Telefonica Emisiones SA, 1.495%, 11/09/25                   | 106,075      | 0.10            | United Kingdom   |  |                  |                 |
| EUR 100,000  | Telefonica Emisiones SA, 1.460%, 13/04/26                   | 106,776      | 0.11            | EUR 100,000  | Amcor UK Finance PLC, 1.125%, 23/06/27                 | 104,242          | 0.10            |
| EUR 100,000  | Telefonica Emisiones SA, 1.201%, 21/08/27                   | 105,733      | 0.10            | EUR 100,000  | Anglo American Capital PLC, 3.250%, 03/04/23           | 105,793          | 0.10            |
| EUR 100,000  | Telefonica Emisiones SA, 1.715%, 12/01/28                   | 109,198      | 0.11            | EUR 100,000  | AstraZeneca PLC, 0.750%, 12/05/24                      | 102,342          | 0.10            |
|  |   |              |                 | EUR 100,000  | AstraZeneca PLC, 1.250%, 12/05/28                      | 106,325          | 0.11            |
|  |   |              |                 | EUR 100,000  | BAT International Finance PLC, 0.875%, 13/10/23        | 101,694          | 0.10            |
|  |   |              |                 | EUR 100,000  | BAT International Finance PLC, 1.250%, 13/03/27        | 102,814          | 0.10            |
|  |   |              |                 | EUR 100,000  | BAT International Finance PLC, 2.250%, 16/01/30        | 107,675          | 0.11            |
|  |   |              |                 | EUR 100,000  | BAT International Finance PLC, 2.000%, 13/03/45        | 96,539           | 0.10            |
|  |   |              |                 | EUR 100,000  | BG Energy Capital PLC, 1.250%, perpetual               | 101,813          | 0.10            |
|  |   |              |                 | EUR 100,000  | BP Capital Markets PLC, 1.526%, 26/09/22               | 102,400          | 0.10            |

## Schedule of Investments *(continued)* as at 30 June 2021 (Expressed in Euro)

| Nominal Value   | Description  | Market Value | % of Net Assets | Nominal Value   | Description  | Market Value     | % of Net Assets |
|---|--|--------------|-----------------|---|--|------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |  |                  |                 |
| Corporate Bonds - 97.83% <i>(continued)</i>   |  |              |                 | Corporate Bonds - 97.83% <i>(continued)</i>   |  |                  |                 |
| United Kingdom <i>(continued)</i>   |  |              |                 | United Kingdom <i>(continued)</i>   |  |                  |                 |
| EUR 100,000   | BP Capital Markets PLC, 1.876%, 07/04/24           | 105,650      | 0.10            | EUR 100,000   | GlaxoSmithKline Capital PLC, 1.375%, 12/09/29                | 108,940          | 0.11            |
| EUR 100,000   | BP Capital Markets PLC, 0.830%, 19/09/24           | 102,970      | 0.10            | EUR 100,000   | Imperial Brands Finance PLC, 1.125%, 14/08/23                | 102,060          | 0.10            |
| EUR 100,000   | BP Capital Markets PLC, 1.953%, 03/03/25           | 107,356      | 0.11            | EUR 150,000   | Imperial Brands Finance PLC, 2.125%, 12/02/27                | 160,683          | 0.16            |
| EUR 100,000   | BP Capital Markets PLC, 1.077%, 26/06/25           | 104,130      | 0.10            | EUR 100,000   | Informa PLC, 2.125%, perpetual                               | 106,552          | 0.11            |
| EUR 100,000   | BP Capital Markets PLC, 2.213%, 25/09/26           | 110,687      | 0.11            | EUR 100,000   | ITV PLC, 1.375%, 26/09/26                                    | 104,552          | 0.10            |
| EUR 100,000   | BP Capital Markets PLC, 2.519%, 07/04/28           | 114,266      | 0.11            | EUR 100,000   | Mondi Finance PLC, 1.500%, 15/04/24                          | 103,870          | 0.10            |
| EUR 100,000   | BP Capital Markets PLC, 1.231%, 08/05/31           | 104,239      | 0.10            | EUR 100,000   | Motability Operations Group PLC, 1.625%, 09/06/23            | 103,698          | 0.10            |
| EUR 100,000   | BP Capital Markets PLC, 2.822%, 07/04/32           | 120,142      | 0.12            | EUR 100,000   | National Grid Electricity Transmission PLC, 0.823%, 07/07/32 | 101,032          | 0.10            |
| EUR 100,000   | BP Capital Markets PLC, 1.104%, 15/11/34           | 100,347      | 0.10            | EUR 100,000   | National Grid PLC, 0.163%, 20/01/28                          | 98,368           | 0.10            |
| EUR 200,000   | BP Capital Markets PLC, 3.250%, perpetual          | 213,714      | 0.21            | EUR 50,000  | Omnicom Finance Holdings PLC, 1.400%, 08/07/31               | 53,716           | 0.05            |
| EUR 100,000   | BP Capital Markets PLC, 3.625%, perpetual          | 108,882      | 0.11            | EUR 100,000   | Rentokil Initial PLC, 0.500%, 14/10/28                       | 100,083          | 0.10            |
| EUR 100,000   | British Telecommunications PLC, 1.125%, 10/03/23   | 102,271      | 0.10            | EUR 100,000   | Sky Ltd, 2.500%, 15/09/26                                    | 112,487          | 0.11            |
| EUR 100,000   | British Telecommunications PLC, 1.000%, 23/06/24   | 102,774      | 0.10            | EUR 100,000   | Smiths Group PLC, 1.250%, 28/04/23                           | 102,103          | 0.10            |
| EUR 50,000  | British Telecommunications PLC, 1.000%, 21/11/24   | 51,487       | 0.05            | EUR 100,000   | SSE PLC, 1.750%, 08/09/23                                    | 104,271          | 0.10            |
| EUR 100,000   | British Telecommunications PLC, 1.500%, 23/06/27   | 106,083      | 0.11            | EUR 100,000   | SSE PLC, 1.375%, 04/09/27                                    | 106,688          | 0.11            |
| EUR 100,000   | British Telecommunications PLC, 2.125%, 26/09/28   | 110,243      | 0.11            | EUR 100,000   | SSE PLC, 3.125%, perpetual                                   | 108,288          | 0.11            |
| EUR 100,000   | British Telecommunications PLC, 1.125%, 12/09/29   | 103,037      | 0.10            | EUR 50,000  | Tesco Corporate Treasury Services PLC, 2.500%, 01/07/24      | 53,752           | 0.05            |
| EUR 100,000   | Cadent Finance PLC, 0.625%, 22/09/24               | 102,128      | 0.10            | EUR 100,000   | Tesco Corporate Treasury Services PLC, 0.375%, 27/07/29      | 97,660           | 0.10            |
| EUR 100,000   | Cadent Finance PLC, 0.625%, 19/03/30               | 100,343      | 0.10            | EUR 100,000   | Unilever PLC, 1.500%, 11/06/39                               | 110,690          | 0.11            |
| EUR 100,000   | Coca-Cola European Partners PLC, 1.125%, 26/05/24  | 103,401      | 0.10            | EUR 100,000   | Vodafone Group PLC, 1.750%, 25/08/23                         | 104,467          | 0.10            |
| EUR 100,000   | Coca-Cola European Partners PLC, 0.700%, 12/09/31  | 99,805       | 0.10            | EUR 100,000   | Vodafone Group PLC, 1.875%, 11/09/25                         | 107,528          | 0.11            |
| EUR 100,000   | Coca-Cola European Partners PLC, 0.200%, perpetual | 98,696       | 0.10            | EUR 100,000   | Vodafone Group PLC, 1.125%, 20/11/25                         | 104,773          | 0.10            |
| EUR 100,000   | Diageo Finance PLC, 1.000%, 22/04/25               | 104,095      | 0.10            | EUR 150,000   | Vodafone Group PLC, 2.200%, 25/08/26                         | 165,885          | 0.16            |
| EUR 100,000   | Diageo Finance PLC, 2.375%, 20/05/26               | 111,332      | 0.11            | EUR 100,000   | Vodafone Group PLC, 0.900%, 24/11/26                         | 104,134          | 0.10            |
| EUR 100,000   | DS Smith PLC, 1.375%, 26/07/24                     | 103,658      | 0.10            | EUR 100,000   | Vodafone Group PLC, 1.500%, 24/07/27                         | 107,796          | 0.11            |
| EUR 100,000   | easyJet PLC, 1.750%, 09/02/23                      | 102,096      | 0.10            | EUR 100,000   | Vodafone Group PLC, 2.875%, 20/11/37                         | 122,881          | 0.12            |
| EUR 100,000   | easyJet PLC, 0.875%, 11/06/25                      | 100,194      | 0.10            | EUR 150,000   | WPP Finance 2013, 3.000%, 20/11/23                           | 161,397          | 0.16            |
| EUR 100,000   | GlaxoSmithKline Capital PLC, 1.375%, 02/12/24      | 105,396      | 0.10            |   |  |                  |                 |
| EUR 100,000   | GlaxoSmithKline Capital PLC, 4.000%, 16/06/25      | 116,333      | 0.12            | <b>Total United Kingdom</b>   |  | <b>7,171,888</b> | <b>7.08</b>     |
| EUR 100,000   | GlaxoSmithKline Capital PLC, 1.250%, 21/05/26      | 106,142      | 0.11            | <b>United States</b>  |  |                  |                 |
|   |  |              |                 | EUR 100,000   | 3M Co, 1.500%, 09/11/26                                      | 108,168          | 0.11            |
|   |  |              |                 | EUR 100,000   | AbbVie Inc, 0.750%, 18/11/27                                 | 102,744          | 0.10            |
|   |  |              |                 | EUR 100,000   | Air Products and Chemicals Inc, 0.800%, 05/05/32             | 101,995          | 0.10            |
|   |  |              |                 | EUR 100,000   | Altria Group Inc, 1.000%, 15/02/23                           | 101,560          | 0.10            |
|   |  |              |                 | EUR 100,000   | Altria Group Inc, 1.700%, 15/06/25                           | 105,145          | 0.10            |

## Schedule of Investments (continued)

as at 30 June 2021 (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 - 97.83% (continued)   |   |              |                 | Corporate Bonds - 97.83% (continued)   |  |              |                 |
| United States (continued)  |   |              |                 | United States (continued)  |  |              |                 |
| EUR 100,000  | Altria Group Inc, 3.125%, 15/06/31            | 115,149      | 0.11            | EUR 100,000  | Coca-Cola Co, 0.500%, 08/03/24                               | 102,050      | 0.10            |
| EUR 100,000  | American Honda Finance Corp, 0.750%, 17/01/24 | 102,232      | 0.10            | EUR 100,000  | Coca-Cola Co, 1.875%, 22/09/26                               | 110,407      | 0.11            |
| EUR 145,000  | American Honda Finance Corp, 1.950%, 18/10/24 | 154,641      | 0.15            | EUR 100,000  | Coca-Cola Co, 1.125%, 09/03/27                               | 105,949      | 0.10            |
| EUR 100,000  | American Tower Corp, 1.950%, 22/05/26         | 107,883      | 0.11            | EUR 200,000  | Coca-Cola Co, 0.125%, 09/03/29                               | 197,750      | 0.20            |
| EUR 100,000  | American Tower Corp, 0.450%, 15/01/27         | 100,095      | 0.10            | EUR 100,000  | Coca-Cola Co, 0.400%, 06/05/30                               | 100,100      | 0.10            |
| EUR 100,000  | American Tower Corp, 0.875%, 21/05/29         | 100,839      | 0.10            | EUR 100,000  | Coca-Cola Co, 0.375%, 15/03/33                               | 96,776       | 0.10            |
| EUR 130,000  | American Tower Corp, 1.000%, 15/01/32         | 130,393      | 0.13            | EUR 100,000  | Coca-Cola Co, 1.625%, 09/03/35                               | 110,706      | 0.11            |
| EUR 100,000  | Amgen Inc, 2.000%, 25/02/26                   | 109,015      | 0.11            | EUR 100,000  | Coca-Cola Co, 0.950%, 06/05/36                               | 100,733      | 0.10            |
| EUR 100,000  | Apple Inc, 0.875%, 24/05/25                   | 103,920      | 0.10            | EUR 100,000  | Coca-Cola European Partners PLC, 1.875%, 18/03/30            | 111,145      | 0.11            |
| EUR 100,000  | Apple Inc, 1.625%, 10/11/26                   | 108,839      | 0.11            | EUR 100,000  | Colgate-Palmolive Co, 0.875%, 12/11/39                       | 100,771      | 0.10            |
| EUR 100,000  | Apple Inc, 2.000%, 17/09/27                   | 112,231      | 0.11            | EUR 100,000  | Comcast Corp, 0.250%, 20/05/27                               | 100,460      | 0.10            |
| EUR 200,000  | Apple Inc, 1.375%, 24/05/29                   | 218,570      | 0.22            | EUR 100,000  | Comcast Corp, 0.750%, 20/02/32                               | 100,370      | 0.10            |
| EUR 100,000  | Apple Inc, 0.500%, 15/11/31                   | 101,448      | 0.10            | EUR 100,000  | Danaher Corp, 2.500%, 30/03/30                               | 116,158      | 0.11            |
| EUR 100,000  | Archer-Daniels-Midland Co, 1.750%, 23/06/23   | 104,120      | 0.10            | EUR 100,000  | Discovery Communications LLC, 1.900%, 19/03/27               | 107,125      | 0.11            |
| EUR 100,000  | AT&T Inc, 2.500%, 15/03/23                    | 103,993      | 0.10            | EUR 100,000  | Dover Corp, 1.250%, 09/11/26                                 | 105,123      | 0.10            |
| EUR 150,000  | AT&T Inc, 1.300%, 05/09/23                    | 154,252      | 0.15            | EUR 100,000  | Dow Chemical Co, 1.875%, 15/03/40                            | 106,971      | 0.11            |
| EUR 150,000  | AT&T Inc, 2.400%, 15/03/24                    | 159,210      | 0.16            | EUR 100,000  | Eastman Chemical Co, 1.500%, 26/05/23                        | 102,563      | 0.10            |
| EUR 100,000  | AT&T Inc, 3.500%, 17/12/25                    | 114,554      | 0.11            | EUR 100,000  | Eli Lilly & Co, 1.625%, 02/06/26                             | 107,801      | 0.11            |
| EUR 100,000  | AT&T Inc, 0.250%, 04/03/26                    | 100,556      | 0.10            | EUR 100,000  | Eli Lilly & Co, 1.700%, 01/11/49                             | 111,080      | 0.11            |
| EUR 100,000  | AT&T Inc, 1.600%, 19/05/28                    | 107,262      | 0.11            | EUR 100,000  | Emerson Electric Co, 2.000%, 15/10/29                        | 113,001      | 0.11            |
| EUR 100,000  | AT&T Inc, 0.800%, 04/03/30                    | 100,766      | 0.10            | EUR 260,000  | Exxon Mobil Corp, 0.142%, 26/06/24                           | 262,122      | 0.26            |
| EUR 100,000  | AT&T Inc, 3.550%, 17/12/32                    | 126,298      | 0.12            | EUR 100,000  | Exxon Mobil Corp, 0.835%, 26/06/32                           | 99,820       | 0.10            |
| EUR 155,000  | AT&T Inc, 2.450%, 15/03/35                    | 174,600      | 0.17            | EUR 100,000  | FedEx Corp, 1.625%, 11/01/27                                 | 107,379      | 0.11            |
| EUR 150,000  | AT&T Inc, 3.150%, 04/09/36                    | 182,488      | 0.18            | EUR 100,000  | FedEx Corp, 0.450%, 04/05/29                                 | 99,627       | 0.10            |
| EUR 100,000  | Avery Dennison Corp, 1.250%, 03/03/25         | 104,208      | 0.10            | EUR 100,000  | Fidelity National Information Services Inc, 0.125%, 03/12/22 | 100,489      | 0.10            |
| EUR 100,000  | BAT Capital Corp, 1.125%, 16/11/23            | 102,297      | 0.10            | EUR 100,000  | Fidelity National Information Services Inc, 1.100%, 15/07/24 | 103,188      | 0.10            |
| EUR 100,000  | Baxter International Inc, 1.300%, 30/05/25    | 105,136      | 0.10            | EUR 100,000  | Fidelity National Information Services Inc, 1.500%, 21/05/27 | 106,157      | 0.10            |
| EUR 100,000  | Becton Dickinson and Co, 1.000%, 15/12/22     | 101,633      | 0.10            | EUR 100,000  | Fidelity National Information Services Inc, 2.000%, 21/05/30 | 110,696      | 0.11            |
| EUR 50,000   | Berry Global Inc, 1.500%, 15/01/27            | 50,883       | 0.05            | EUR 100,000  | Fidelity National Information Services Inc, 2.950%, 21/05/39 | 122,118      | 0.12            |
| EUR 50,000   | BMW US Capital LLC, 1.000%, 20/04/27          | 52,687       | 0.05            | EUR 100,000  | Fiserv Inc, 1.125%, 01/07/27                                 | 104,440      | 0.10            |
| EUR 100,000  | Booking Holdings Inc, 2.150%, 25/11/22        | 102,799      | 0.10            | EUR 200,000  | General Electric Co, 0.875%, 17/05/25                        | 205,492      | 0.20            |
| EUR 100,000  | Booking Holdings Inc, 0.100%, 08/03/25        | 100,304      | 0.10            | EUR 100,000  | General Electric Co, 1.500%, 17/05/29                        | 105,555      | 0.10            |
| EUR 100,000  | Booking Holdings Inc, 0.500%, 08/03/28        | 100,864      | 0.10            | EUR 100,000  | General Electric Co, 2.125%, 17/05/37                        | 108,743      | 0.11            |
| EUR 100,000  | BorgWarner Inc, 1.000%, 19/05/31              | 100,729      | 0.10            | EUR 100,000  | General Mills Inc, 0.450%, 15/01/26                          | 101,706      | 0.10            |
| EUR 150,000  | Boston Scientific Corp, 0.625%, 01/12/27      | 152,215      | 0.15            | EUR 100,000  | General Motors Financial Co Inc, 0.955%, 07/09/23            | 101,950      | 0.10            |
| EUR 100,000  | Bristol-Myers Squibb Co, 1.000%, 15/05/25     | 104,253      | 0.10            | EUR 100,000  | General Motors Financial Co Inc, 0.850%, 26/02/26            | 101,817      | 0.10            |
| EUR 100,000  | Celanese US Holdings LLC, 1.125%, 26/09/23    | 102,353      | 0.10            |  |  |              |                 |

## Schedule of Investments *(continued)* as at 30 June 2021 (Expressed in Euro)

| Nominal Value   | Description  | Market Value | % of Net Assets | Nominal Value   | Description                                       | Market Value | % of Net Assets |
|---|--|--------------|-----------------|---|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |   |              |                 |
| Corporate Bonds - 97.83% <i>(continued)</i>   |  |              |                 | Corporate Bonds - 97.83% <i>(continued)</i>   |   |              |                 |
| United States <i>(continued)</i>  |  |              |                 | United States <i>(continued)</i>  |   |              |                 |
| EUR 100,000   | Harley-Davidson Financial Services Inc, 3.875%, 19/05/23 | 107,259      | 0.11            | EUR 100,000   | Mondelez International Inc, 0.750%, 17/03/33      | 98,030       | 0.10            |
| EUR 100,000   | Honeywell International Inc, 1.300%, 22/02/23            | 102,633      | 0.10            | EUR 100,000   | Moody's Corp, 0.950%, 25/02/30                    | 103,222      | 0.10            |
| EUR 100,000   | Honeywell International Inc, 0.750%, 10/03/32            | 101,456      | 0.10            | EUR 100,000   | Mylan Inc, 2.125%, 23/05/25                       | 106,697      | 0.11            |
| EUR 100,000   | Illinois Tool Works Inc, 1.250%, 22/05/23                | 102,510      | 0.10            | EUR 50,000  | Nestle Holdings Inc, 0.875%, 18/07/25             | 52,003       | 0.05            |
| EUR 100,000   | International Business Machines Corp, 0.375%, 31/01/23   | 101,115      | 0.10            | EUR 100,000   | Oracle Corp, 3.125%, 10/07/25                     | 112,572      | 0.11            |
| EUR 100,000   | International Business Machines Corp, 0.950%, 23/05/25   | 103,912      | 0.10            | EUR 100,000   | Parker-Hannifin Corp, 1.125%, 01/03/25            | 103,897      | 0.10            |
| EUR 100,000   | International Business Machines Corp, 2.875%, 07/11/25   | 112,561      | 0.11            | EUR 100,000   | PepsiCo Inc, 0.250%, 06/05/24                     | 101,501      | 0.10            |
| EUR 100,000   | International Business Machines Corp, 1.250%, 29/01/27   | 106,079      | 0.10            | EUR 100,000   | PepsiCo Inc, 0.500%, 06/05/28                     | 102,654      | 0.10            |
| EUR 100,000   | International Business Machines Corp, 0.300%, 11/02/28   | 100,322      | 0.10            | EUR 100,000   | PepsiCo Inc, 0.400%, 09/10/32                     | 98,658       | 0.10            |
| EUR 100,000   | International Business Machines Corp, 1.500%, 23/05/29   | 108,630      | 0.11            | EUR 100,000   | PerkinElmer Inc, 1.875%, 19/07/26                 | 107,760      | 0.11            |
| EUR 100,000   | International Business Machines Corp, 1.750%, 31/01/31   | 111,236      | 0.11            | EUR 100,000   | Pfizer Inc, 1.000%, 06/03/27                      | 105,303      | 0.10            |
| EUR 100,000   | International Business Machines Corp, 0.650%, 11/02/32   | 99,731       | 0.10            | EUR 100,000   | Philip Morris International Inc, 2.750%, 19/03/25 | 110,157      | 0.11            |
| EUR 100,000   | International Business Machines Corp, 1.200%, 11/02/40   | 102,453      | 0.10            | EUR 100,000   | Philip Morris International Inc, 2.875%, 03/03/26 | 112,920      | 0.11            |
| EUR 100,000   | International Flavors & Fragrances Inc, 1.750%, 14/03/24 | 104,441      | 0.10            | EUR 100,000   | Philip Morris International Inc, 2.000%, 09/05/36 | 107,603      | 0.11            |
| EUR 100,000   | Johnson & Johnson, 1.150%, 20/11/28                      | 108,048      | 0.11            | EUR 100,000   | PPG Industries Inc, 1.400%, 13/03/27              | 106,847      | 0.11            |
| EUR 100,000   | Johnson & Johnson, 1.650%, 20/05/35                      | 114,431      | 0.11            | EUR 100,000   | Praxair Inc, 1.200%, 12/02/24                     | 103,787      | 0.10            |
| EUR 100,000   | Kellogg Co, 1.000%, 17/05/24                             | 103,127      | 0.10            | EUR 100,000   | Procter & Gamble Co, 1.125%, 02/11/23             | 103,453      | 0.10            |
| EUR 100,000   | Mastercard Inc, 2.100%, 01/12/27                         | 111,995      | 0.11            | EUR 100,000   | Procter & Gamble Co, 0.625%, 30/10/24             | 102,853      | 0.10            |
| EUR 100,000   | McDonald's Corp, 1.000%, 15/11/23                        | 102,855      | 0.10            | EUR 130,000   | Procter & Gamble Co, 4.875%, 11/05/27             | 167,457      | 0.17            |
| EUR 100,000   | McDonald's Corp, 0.625%, 29/01/24                        | 102,017      | 0.10            | EUR 100,000   | Procter & Gamble Co, 1.200%, 30/10/28             | 107,890      | 0.11            |
| EUR 100,000   | McDonald's Corp, 1.875%, 26/05/27                        | 110,272      | 0.11            | EUR 150,000   | PVH Corp, 3.125%, 15/12/27                        | 170,389      | 0.17            |
| EUR 100,000   | McDonald's Corp, 1.750%, 03/05/28                        | 110,199      | 0.11            | EUR 100,000   | RELX Capital Inc, 1.300%, 12/05/25                | 104,891      | 0.10            |
| EUR 100,000   | McKesson Corp, 1.500%, 17/11/25                          | 105,902      | 0.10            | EUR 100,000   | Southern Power Co, 1.850%, 20/06/26               | 108,404      | 0.11            |
| EUR 100,000   | Merck & Co Inc, 1.875%, 15/10/26                         | 109,633      | 0.11            | EUR 150,000   | Stryker Corp, 1.125%, 30/11/23                    | 154,849      | 0.15            |
| EUR 100,000   | Merck & Co Inc, 1.375%, 02/11/36                         | 109,443      | 0.11            | EUR 100,000   | Stryker Corp, 2.625%, 30/11/30                    | 118,101      | 0.12            |
| EUR 100,000   | Microsoft Corp, 3.125%, 06/12/28                         | 122,239      | 0.12            | EUR 100,000   | Thermo Fisher Scientific Inc, 2.000%, 15/04/25    | 107,215      | 0.11            |
| EUR 100,000   | Microsoft Corp, 2.625%, 02/05/33                         | 126,090      | 0.12            | EUR 100,000   | Thermo Fisher Scientific Inc, 1.400%, 23/01/26    | 105,849      | 0.10            |
| EUR 100,000   | MMS USA Investments Inc, 0.625%, 13/06/25                | 101,874      | 0.10            | EUR 120,000   | Thermo Fisher Scientific Inc, 1.950%, 24/07/29    | 133,524      | 0.13            |
| EUR 100,000   | Molson Coors Brewing Co, 1.250%, 15/07/24                | 103,209      | 0.10            | EUR 100,000   | Thermo Fisher Scientific Inc, 0.875%, 01/10/31    | 101,871      | 0.10            |
| EUR 100,000   | Mondelez International Inc, 1.625%, 08/03/27             | 107,695      | 0.11            | EUR 100,000   | Thermo Fisher Scientific Inc, 2.875%, 24/07/37    | 123,744      | 0.12            |
| EUR 100,000   | Mondelez International Inc, 0.250%, 17/03/28             | 99,333       | 0.10            | EUR 100,000   | Thermo Fisher Scientific Inc, 1.875%, 01/10/49    | 106,369      | 0.11            |
|   |  |              |                 | EUR 100,000   | Toyota Motor Credit Corp, 0.750%, 21/07/22        | 101,239      | 0.10            |
|   |  |              |                 | EUR 100,000   | Toyota Motor Credit Corp, 0.625%, 21/11/24        | 102,620      | 0.10            |

## Schedule of Investments *(continued)* as at 30 June 2021 (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> |  |              |                   | Other transferable securities <i>(continued)</i> |   |                    |                 |                  |             |
| Corporate Bonds - 97.83% <i>(continued)</i>   |  |              |                   | Corporate Bonds - 1.58% <i>(continued)</i>       |   |                    |                 |                  |             |
| United States <i>(continued)</i>  |  |              |                   | Luxembourg                                       |   |                    |                 |                  |             |
| EUR 100,000   | Toyota Motor Credit Corp, 0.250%, 16/07/26     | 101,292      | 0.10              | EUR 100,000                                      | DH Europe Finance, 0.200%, 18/03/26               | 100,535            | 0.10            |                  |             |
| EUR 120,000   | Toyota Motor Credit Corp, 0.125%, 05/11/27     | 119,614      | 0.12              | EUR 100,000                                      | DH Europe Finance, 1.800%, 18/09/49               | 104,845            | 0.10            |                  |             |
| EUR 100,000   | United Parcel Service Inc, 1.625%, 15/11/25    | 107,154      | 0.11              | <b>Total Luxembourg</b>                          |   |                    | <b>205,380</b>  | <b>0.20</b>      |             |
| EUR 50,000  | Verizon Communications Inc, 1.625%, 01/03/24   | 52,322       | 0.05              | Netherlands                                      |   |                    |                 |                  |             |
| EUR 100,000   | Verizon Communications Inc, 3.250%, 17/02/26   | 114,626      | 0.11              | EUR 100,000                                      | Volkswagen Intl Fin NV, 0.875%, 22/09/28          | 103,464            | 0.10            |                  |             |
| EUR 100,000   | Verizon Communications Inc, 0.875%, 08/04/27   | 103,457      | 0.10              | <b>Total Netherlands</b>                         |   |                    | <b>103,464</b>  | <b>0.10</b>      |             |
| EUR 100,000   | Verizon Communications Inc, 0.375%, 22/03/29   | 99,168       | 0.10              | Spain  |   |                    |                 |                  |             |
| EUR 150,000   | Verizon Communications Inc, 1.250%, 08/04/30   | 158,094      | 0.16              | EUR 100,000                                      | Telefonica Emisiones SAU, 1.807%, 21/05/32        | 110,202            | 0.11            |                  |             |
| EUR 150,000   | Verizon Communications Inc, 2.625%, 01/12/31   | 178,050      | 0.18              | <b>Total Spain</b>                               |   |                    | <b>110,202</b>  | <b>0.11</b>      |             |
| EUR 100,000   | Verizon Communications Inc, 0.750%, 22/03/32   | 98,852       | 0.10              | United States                                    |   |                    |                 |                  |             |
| EUR 100,000   | Verizon Communications Inc, 1.300%, 18/05/33   | 103,168      | 0.10              | EUR 100,000                                      | AbbVie Inc, 1.500%, 15/11/23                      | 103,783            | 0.10            |                  |             |
| EUR 125,000   | Verizon Communications Inc, 2.875%, 15/01/38   | 154,204      | 0.15              | EUR 100,000                                      | AbbVie Inc, 1.250%, 01/06/24                      | 103,455            | 0.10            |                  |             |
| EUR 125,000   | Verizon Communications Inc, 1.500%, 19/09/39   | 127,955      | 0.13              | EUR 100,000                                      | AT&T Inc, 1.800%, 05/09/26                        | 107,733            | 0.11            |                  |             |
| EUR 100,000   | VF Corp, 0.625%, 20/09/23                      | 101,586      | 0.10              | EUR 100,000                                      | AT&T Inc, 2.350%, 05/09/29                        | 113,279            | 0.11            |                  |             |
| EUR 100,000   | Walgreens Boots Alliance Inc, 2.125%, 20/11/26 | 108,922      | 0.11              | EUR 55,000                                       | General Electric Co, 4.125%, 19/09/35             | 74,344             | 0.08            |                  |             |
| EUR 100,000   | Walmart Inc, 2.550%, 08/04/26                  | 112,043      | 0.11              | EUR 100,000                                      | Illinois Tool Works Inc, 0.250%, 05/12/24         | 101,259            | 0.10            |                  |             |
| EUR 100,000   | Walmart Inc, 4.875%, 21/09/29                  | 137,349      | 0.14              | EUR 100,000                                      | Philip Morris International Inc, 0.800%, 01/08/31 | 99,501             | 0.10            |                  |             |
| EUR 100,000   | Zimmer Biomet Holdings Inc, 1.164%, 15/11/27   | 104,185      | 0.10              | <b>Total United States</b>                       |   |                    | <b>703,354</b>  | <b>0.70</b>      |             |
| <b>Total United States</b>  |  |              | <b>17,990,735</b> | <b>17.76</b>                                     | <b>Total Corporate Bonds</b>                      |                    |                 | <b>1,594,196</b> | <b>1.58</b> |
| <b>Total Corporate Bonds</b>  |  |              | <b>99,126,536</b> | <b>97.83</b>                                     | <b>Total Other transferable securities</b>        |                    |                 | <b>1,594,196</b> | <b>1.58</b> |
| Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market              |  |              |                   | <b>99,126,536</b>                                |   |                    |                 | <b>97.83</b>     |             |
| Other transferable securities   |  |              |                   |  |   |                    |                 |                  |             |
| Corporate Bonds - 1.58%   |  |              |                   |  |   |                    |                 |                  |             |
| Germany   |  |              |                   |  |   |                    |                 |                  |             |
| EUR 100,000   | RWE AG, 0.625%, 11/06/31                       | 100,320      | 0.10              |  |   |                    |                 |                  |             |
| EUR 165,000   | Volkswagen Leasing GmbH, 0.375%, perpetual     | 165,538      | 0.16              |  |   |                    |                 |                  |             |
| <b>Total Germany</b>  |  |              | <b>265,858</b>    | <b>0.26</b>                                      |   |                    |                 |                  |             |
| Ireland   |  |              |                   |  |   |                    |                 |                  |             |
| EUR 100,000   | CRH Finance DAC, 1.250%, 05/11/26              | 105,955      | 0.11              |  |   |                    |                 |                  |             |
| EUR 100,000   | FCA Bank SpA, zero coupon, perpetual           | 99,983       | 0.10              |  |   |                    |                 |                  |             |
| <b>Total Ireland</b>  |  |              | <b>205,938</b>    | <b>0.21</b>                                      |   |                    |                 |                  |             |
| <b>TOTAL INVESTMENTS</b>  |  |              |                   |  |   | <b>100,720,732</b> | <b>99.41</b>    |                  |             |
| <b>Other Net Assets/(Liabilities)</b>   |  |              |                   |  |   | <b>602,067</b>     | <b>0.59</b>     |                  |             |
| <b>TOTAL NET ASSETS</b>   |  |              |                   |  |   | <b>101,322,799</b> | <b>100.00</b>   |                  |             |

## Schedule of Investments

as at 30 June 2021 (Expressed in Euro)

| Nominal Value  | Description   | Market Value | % of Net Assets | Nominal Value   | Description   | Market Value      | % of Net Assets |
|--|---|--------------|-----------------|---|---|-------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market |   |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |   |                   |                 |
| Corporate Bonds - 98.14%   |   |              |                 | Corporate Bonds - 98.14% <i>(continued)</i>   |   |                   |                 |
| Australia  |   |              |                 | Australia <i>(continued)</i>  |   |                   |                 |
| EUR 400,000  | APT Pipelines Ltd, 2.000%, 22/03/27                               | 437,935      | 0.05            | EUR 800,000   | Telstra Corp Ltd, 2.500%, 15/09/23  | 847,617           | 0.09            |
| EUR 300,000  | APT Pipelines Ltd, 0.750%, 15/03/29                               | 297,223      | 0.03            | EUR 400,000   | Telstra Corp Ltd, 1.125%, 14/04/26  | 420,120           | 0.04            |
| EUR 400,000  | APT Pipelines Ltd, 2.000%, 15/07/30                               | 432,394      | 0.05            | EUR 400,000   | Telstra Corp Ltd, 1.375%, 26/03/29  | 429,885           | 0.04            |
| EUR 300,000  | APT PIPELINES LTD, 1.250%, 15/03/33                               | 297,847      | 0.03            | EUR 195,000   | Telstra Corp Ltd, 1.000%, 23/04/30  | 203,444           | 0.02            |
| EUR 700,000  | Aurizon Network Pty Ltd, 3.125%, 01/06/26                         | 794,306      | 0.08            | EUR 500,000   | Transurban Finance Co Pty Ltd, 1.875%, 16/09/24   | 527,922           | 0.06            |
| EUR 300,000  | AusNet Services Holdings Pty Ltd, 0.625%, 25/08/30                | 301,822      | 0.03            | EUR 500,000   | Transurban Finance Co Pty Ltd, 2.000%, 28/08/25   | 536,978           | 0.06            |
| EUR 490,000  | Australia & New Zealand Banking Group Ltd, 0.625%, 21/02/23       | 498,281      | 0.05            | EUR 300,000   | Transurban Finance Co Pty Ltd, 1.750%, 29/03/28   | 322,567           | 0.03            |
| EUR 600,000  | Australia & New Zealand Banking Group Ltd, 0.750%, 29/09/26       | 623,219      | 0.06            | EUR 400,000   | Transurban Finance Co Pty Ltd, 1.450%, 16/05/29   | 421,063           | 0.04            |
| EUR 400,000  | Australia & New Zealand Banking Group Ltd, 1.125%, 21/11/29       | 408,533      | 0.04            | EUR 300,000   | Vicinity Centres Trust, 1.125%, 07/11/29  | 308,778           | 0.03            |
| EUR 300,000  | Australia & New Zealand Banking Group Ltd, 0.669%, 05/05/31       | 298,733      | 0.03            |   | <b>Total Australia</b>  | <b>17,621,935</b> | <b>1.83</b>     |
| EUR 300,000  | Brambles Finance Ltd, 2.375%, 12/06/24                            | 319,926      | 0.03            | Austria   |   |                   |                 |
| EUR 520,000  | Macquarie Group Ltd, 0.625%, 03/02/27                             | 526,910      | 0.06            | EUR 300,000   | BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG, 0.375%, 03/09/27 | 296,447           | 0.03            |
| EUR 300,000  | Macquarie Group Ltd, 0.350%, 03/03/28                             | 295,378      | 0.03            | EUR 300,000   | CA Immobilien Anlagen AG, 0.875%, 05/02/27  | 301,117           | 0.03            |
| EUR 500,000  | MACQUARIE GROUP LTD, 0.950%, 21/05/31                             | 499,417      | 0.05            | EUR 400,000   | Erste Group Bank AG, 0.375%, 16/04/24   | 406,078           | 0.04            |
| EUR 550,000  | National Australia Bank Ltd, 0.625%, 30/08/23                     | 561,440      | 0.06            | EUR 200,000   | Erste Group Bank AG, 0.875%, 22/05/26   | 208,089           | 0.02            |
| EUR 300,000  | National Australia Bank Ltd, 0.625%, 10/11/23                     | 306,598      | 0.03            | EUR 400,000   | Erste Group Bank AG, 0.875%, 13/05/27   | 417,015           | 0.04            |
| EUR 500,000  | National Australia Bank Ltd, 0.250%, 20/05/24                     | 506,753      | 0.05            | EUR 300,000   | Erste Group Bank AG, 0.125%, 17/05/28   | 297,616           | 0.03            |
| EUR 400,000  | National Australia Bank Ltd, 0.625%, 18/09/24                     | 410,449      | 0.04            | EUR 600,000   | Erste Group Bank AG, 0.100%, 16/11/28   | 592,833           | 0.06            |
| EUR 700,000  | National Australia Bank Ltd, 1.250%, 18/05/26                     | 744,414      | 0.08            | EUR 500,000   | Erste Group Bank AG, 1.000%, 10/06/30   | 504,041           | 0.05            |
| EUR 700,000  | National Australia Bank Ltd, 1.375%, 30/08/28                     | 759,440      | 0.08            | EUR 400,000   | Erste Group Bank AG, 0.250%, 27/01/31   | 393,813           | 0.04            |
| EUR 420,000  | National Australia Bank Ltd, 1.125%, 20/05/31                     | 452,845      | 0.05            | EUR 100,000   | Erste Group Bank AG, 1.625%, 08/09/31   | 103,486           | 0.01            |
| EUR 300,000  | Optus Finance Pty Ltd, 1.000%, 20/06/29                           | 309,810      | 0.03            | EUR 200,000   | HYPO NOE Landesbank fuer Niederoesterreich und Wien AG, 0.875%, 16/10/23                          | 203,788           | 0.02            |
| EUR 400,000  | Scentre Group Trust 1 Via Scentre Group Trust 2, 1.750%, 11/04/28 | 432,684      | 0.05            | EUR 200,000   | HYPO NOE Landesbank fuer Niederoesterreich und Wien AG, 0.375%, 25/06/24                          | 202,299           | 0.02            |
| EUR 450,000  | Scentre Group Trust 1 Via Scentre Group Trust 2, 1.450%, 28/03/29 | 478,344      | 0.05            | EUR 200,000   | HYPO NOE Landesbank fuer Niederoesterreich und Wien AG, 0.125%, 30/06/26                          | 199,714           | 0.02            |
| EUR 600,000  | Scentre Group Trust 2, 3.250%, 11/09/23                           | 644,825      | 0.07            | EUR 500,000   | IMMOFINANZ AG, 2.500%, 15/10/27   | 516,615           | 0.06            |
| EUR 500,000  | Sydney Airport Finance Co Pty Ltd, 2.750%, 23/04/24               | 538,448      | 0.06            | EUR 400,000   | Mondi Finance Europe GmbH, 2.375%, 01/04/28   | 449,346           | 0.05            |
| EUR 550,000  | Sydney Airport Finance Co Pty Ltd, 1.750%, 26/04/28               | 588,621      | 0.06            | EUR 400,000   | Raiffeisen Bank International AG, 6.000%, 16/10/23  | 454,933           | 0.05            |
| EUR 800,000  | Telstra Corp Ltd, 3.500%, 21/09/22                                | 836,966      | 0.09            |   |   |                   |                 |



## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in Euro)

| Nominal Value  | Description  | Market Value     | % of Net Assets | Nominal Value  | Description   | Market Value      | % of Net Assets |
|--|--|------------------|-----------------|--|---|-------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |                  |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |                   |                 |
| Corporate Bonds - 98.14% (continued)   |  |                  |                 | Corporate Bonds - 98.14% (continued)   |   |                   |                 |
| Austria (continued)  |  |                  |                 | Belgium (continued)  |   |                   |                 |
| EUR 400,000  | Raiffeisen Bank International AG, 1.000%, 04/12/23               | 411,094          | 0.04            | EUR 500,000  | Belfius Bank SA, 3.125%, 11/05/26                         | 564,153           | 0.06            |
| EUR 500,000  | Raiffeisen Bank International AG, 0.250%, 22/01/25               | 504,804          | 0.05            | EUR 400,000  | Belfius Bank SA, zero coupon, 28/08/26                    | 397,986           | 0.04            |
| EUR 200,000  | Raiffeisen Bank International AG, 0.375%, 25/09/26               | 203,140          | 0.02            | EUR 600,000  | Belfius Bank SA, 0.125%, 08/02/28                         | 594,328           | 0.06            |
| EUR 400,000  | Raiffeisen Bank International AG, 1.500%, 12/03/30               | 408,389          | 0.04            | EUR 500,000  | Elia System Operator SA/NV, 1.375%, 14/01/26              | 529,179           | 0.06            |
| EUR 300,000  | Raiffeisen Bank International AG, 2.875%, 18/06/32               | 327,813          | 0.04            | EUR 200,000  | Elia System Operator SA/NV, 2.750%, perpetual             | 210,287           | 0.02            |
| EUR 100,000  | Raiffeisen Bank International AG, 1.375%, 17/06/33               | 99,660           | 0.01            | EUR 400,000  | Elia Transmission Belgium SA, 0.875%, 28/04/30            | 411,893           | 0.04            |
| EUR 300,000  | Raiffeisenlandesbank Niederoesterreich-Wien AG, 0.250%, 16/04/24 | 301,836          | 0.03            | EUR 500,000  | Euroclear Bank SA, 0.125%, 07/07/25                       | 503,287           | 0.05            |
| EUR 400,000  | Telekom Finanzmanagement GmbH, 1.500%, 07/12/26                  | 429,606          | 0.05            | EUR 500,000  | Groupe Bruxelles Lambert SA, 0.125%, 28/01/31             | 484,529           | 0.05            |
| EUR 200,000  | UNIQA Insurance Group AG, 1.375%, 09/07/30                       | 213,527          | 0.02            | EUR 400,000  | KBC Group NV, 0.875%, 27/06/23                            | 409,167           | 0.04            |
| EUR 500,000  | UNIQA Insurance Group AG, 1.375%, perpetual                      | 533,818          | 0.06            | EUR 500,000  | KBC Group NV, 0.750%, 18/10/23                            | 511,419           | 0.05            |
| EUR 400,000  | Verbund AG, 1.500%, 20/11/24                                     | 423,710          | 0.05            | EUR 600,000  | KBC Group NV, 1.125%, 25/01/24                            | 619,851           | 0.07            |
| <b>Total Austria</b>   |  | <b>9,404,627</b> | <b>0.98</b>     | EUR 300,000  | KBC Group NV, 0.625%, 10/04/25                            | 306,641           | 0.03            |
| Belgium  |  |                  |                 | EUR 1,000,000  | KBC Group NV, 0.125%, 10/09/26                            | 987,291           | 0.10            |
| EUR 700,000  | Anheuser Busch InBev SA, 1.125%, 01/07/27                        | 739,334          | 0.08            | EUR 500,000  | KBC Group NV, 0.375%, 16/06/27                            | 504,204           | 0.05            |
| EUR 300,000  | Anheuser Busch InBev SA, 1.650%, 28/03/31                        | 328,349          | 0.04            | EUR 200,000  | KBC Group NV, 1.625%, 18/09/29                            | 207,946           | 0.02            |
| EUR 1,000,000  | Anheuser Busch InBev SA, 2.875%, 02/04/32                        | 1,214,293        | 0.13            | EUR 200,000  | KBC Group NV, 0.500%, 03/12/29                            | 199,958           | 0.02            |
| EUR 1,000,000  | Anheuser Busch InBev SA, 3.700%, 02/04/40                        | 1,355,860        | 0.14            | EUR 100,000  | KBC Group NV, 0.750%, 24/01/30                            | 102,269           | 0.01            |
| EUR 600,000  | Anheuser-Busch InBev SA/NV, 2.875%, 25/09/24                     | 658,424          | 0.07            | EUR 300,000  | Lonza Finance International NV, 1.625%, 21/04/27          | 323,148           | 0.03            |
| EUR 600,000  | Anheuser-Busch InBev SA/NV, 1.150%, 22/01/27                     | 633,435          | 0.07            | EUR 300,000  | Proximus SADP, 2.375%, 04/04/24                           | 321,277           | 0.03            |
| EUR 600,000  | Anheuser-Busch InBev SA/NV, 2.125%, 02/12/27                     | 671,181          | 0.07            | EUR 300,000  | Proximus SADP, 1.875%, 01/10/25                           | 323,534           | 0.04            |
| EUR 1,700,000  | Anheuser-Busch InBev SA/NV, 2.000%, 17/03/28                     | 1,897,225        | 0.20            | <b>Total Belgium</b>   |   | <b>20,928,957</b> | <b>2.17</b>     |
| EUR 500,000  | Anheuser-Busch InBev SA/NV, 2.000%, 23/01/35                     | 556,606          | 0.06            | British Virgin Islands   |   |                   |                 |
| EUR 1,500,000  | Anheuser-Busch InBev SA/NV, 2.750%, 17/03/36                     | 1,813,382        | 0.19            | EUR 500,000  | Global Switch Holdings Ltd, 2.250%, 31/05/27              | 545,902           | 0.06            |
| EUR 600,000  | Argenta Spaarbank, 1.000%, 29/01/27                              | 612,452          | 0.06            | EUR 900,000  | State Grid Overseas Investment 2016 Ltd, 0.797%, 05/08/26 | 916,977           | 0.10            |
| EUR 400,000  | Argenta Spaarbank NV, 1.000%, 13/10/26                           | 408,961          | 0.04            | EUR 600,000  | State Grid Overseas Investment 2016 Ltd, 1.303%, 05/08/32 | 623,149           | 0.06            |
| EUR 500,000  | Belfius Bank SA, 0.750%, 12/09/22                                | 506,286          | 0.05            | <b>Total British Virgin Islands</b>  |   | <b>2,086,028</b>  | <b>0.22</b>     |
| EUR 400,000  | Belfius Bank SA, 0.625%, 30/08/23                                | 408,124          | 0.04            | Canada   |   |                   |                 |
| EUR 400,000  | Belfius Bank SA, 1.000%, 26/10/24                                | 412,663          | 0.04            | EUR 600,000  | Bank of Nova Scotia, 0.500%, 30/04/24                     | 610,492           | 0.06            |
| EUR 200,000  | Belfius Bank SA, 0.010%, 15/10/25                                | 200,035          | 0.02            | EUR 425,000  | Bank of Nova Scotia, 0.125%, 04/09/26                     | 424,827           | 0.05            |
|  |  |                  |                 | EUR 300,000  | Canadian Imperial Bank of Commerce, 0.750%, 22/03/23      | 305,789           | 0.03            |
|  |  |                  |                 | EUR 700,000  | Canadian Imperial Bank of Commerce, 0.375%, 03/05/24      | 709,524           | 0.07            |
|  |  |                  |                 | EUR 400,000  | Great-West Lifeco Inc, 2.500%, 18/04/23                   | 418,734           | 0.04            |
|  |  |                  |                 | EUR 200,000  | Great-West Lifeco Inc, 1.750%, 07/12/26                   | 216,758           | 0.02            |
|  |  |                  |                 | EUR 400,000  | Magna International Inc, 1.900%, 24/11/23                 | 418,292           | 0.04            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in Euro)

| Nominal Value  | Description  | Market Value     | % of Net Assets | Nominal Value  | Description                                | Market Value     | % of Net Assets |
|--|--|------------------|-----------------|--|--|------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |                  |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |                  |                 |
| Corporate Bonds - 98.14% (continued)   |  |                  |                 | Corporate Bonds - 98.14% (continued)   |  |                  |                 |
| Canada (continued)   |  |                  |                 | Denmark (continued)  |  |                  |                 |
| EUR 400,000  | Magna International Inc, 1.500%, 25/09/27            | 431,292          | 0.05            | EUR 400,000  | Nykredit Realkredit AS, 0.375%, 17/01/28   | 394,997          | 0.04            |
| EUR 400,000  | Royal Bank of Canada, 0.250%, 02/05/24               | 404,336          | 0.04            | EUR 700,000  | Orsted A/S, 2.625%, 19/09/22               | 725,130          | 0.08            |
| EUR 600,000  | Royal Bank of Canada, 0.125%, 23/07/24               | 604,754          | 0.06            | EUR 500,000  | Orsted A/S, 1.500%, 26/11/29               | 545,684          | 0.06            |
| EUR 700,000  | Toronto-Dominion Bank, 0.625%, 20/07/23              | 713,734          | 0.08            | EUR 200,000  | Orsted A/S, 2.250%, perpetual              | 208,922          | 0.02            |
| EUR 1,100,000  | Toronto-Dominion Bank, 0.375%, 25/04/24              | 1,115,425        | 0.12            | <b>Total Denmark</b>   |  | <b>9,689,675</b> | <b>1.01</b>     |
| <b>Total Canada</b>  |  | <b>6,373,957</b> | <b>0.66</b>     | Finland  |  |                  |                 |
| Cayman Islands   |  |                  |                 | EUR 300,000  | Elenia Finance OYI, 0.375%, 06/02/27       | 300,514          | 0.03            |
| EUR 300,000  | CK Hutchison Europe Finance 18 Ltd, 1.250%, 13/04/25 | 313,026          | 0.03            | EUR 500,000  | Fortum OYJ, 2.250%, 06/09/22               | 514,608          | 0.05            |
| EUR 100,000  | CK Hutchison Europe Finance 18 Ltd, 2.000%, 13/04/30 | 112,338          | 0.01            | EUR 200,000  | Fortum OYJ, 0.875%, 27/02/23               | 203,375          | 0.02            |
| EUR 600,000  | CK Hutchison Finance 16 II Ltd, 0.875%, 03/10/24     | 616,090          | 0.06            | EUR 400,000  | Fortum OYJ, 1.625%, 27/02/26               | 425,602          | 0.04            |
| EUR 700,000  | CK Hutchison Finance 16 Ltd, 1.250%, 06/04/23        | 716,061          | 0.08            | EUR 500,000  | Fortum OYJ, 2.125%, 27/02/29               | 558,317          | 0.06            |
| EUR 400,000  | CK Hutchison Finance 16 Ltd, 2.000%, 06/04/28        | 443,361          | 0.05            | EUR 300,000  | Hemso Treasury Oyj, zero coupon, perpetual | 293,590          | 0.03            |
| EUR 500,000  | XLIT Ltd, 3.250%, 29/06/47                           | 560,323          | 0.06            | EUR 400,000  | Kojamo Oyj, 1.625%, 07/03/25               | 418,179          | 0.04            |
| <b>Total Cayman Islands</b>  |  | <b>2,761,199</b> | <b>0.29</b>     | EUR 300,000  | Kojamo Oyj, 1.875%, 27/05/27               | 320,941          | 0.03            |
| Denmark  |  |                  |                 | EUR 800,000  | Nordea Bank Abp, 1.000%, 22/02/23          | 817,746          | 0.09            |
| EUR 600,000  | AP Moller - Maersk A/S, 1.750%, 16/03/26             | 643,935          | 0.07            | EUR 200,000  | Nordea Bank Abp, 0.375%, 28/05/26          | 204,301          | 0.02            |
| EUR 300,000  | Carlsberg Breweries A/S, 0.500%, 06/09/23            | 303,962          | 0.03            | EUR 890,000  | Nordea Bank Abp, 0.500%, 14/05/27          | 907,002          | 0.10            |
| EUR 800,000  | Carlsberg Breweries A/S, 2.500%, 28/05/24            | 855,904          | 0.09            | EUR 300,000  | Nordea Bank Abp, 1.125%, 27/09/27          | 319,083          | 0.03            |
| EUR 385,000  | Carlsberg Breweries A/S, 0.375%, 30/06/27            | 388,882          | 0.04            | EUR 300,000  | OP Corporate Bank plc, 0.375%, 11/10/22    | 302,881          | 0.03            |
| EUR 330,000  | Carlsberg Breweries A/S, 0.625%, 09/03/30            | 332,571          | 0.04            | EUR 300,000  | OP Corporate Bank plc, 0.375%, 29/08/23    | 304,412          | 0.03            |
| EUR 300,000  | DSV AS, 0.375%, 26/02/27                             | 303,434          | 0.03            | EUR 300,000  | OP Corporate Bank plc, 0.375%, 26/02/24    | 305,035          | 0.03            |
| EUR 200,000  | ISS Global A/S, 2.125%, 02/12/24                     | 212,201          | 0.02            | EUR 300,000  | OP Corporate Bank plc, 0.375%, 19/06/24    | 303,699          | 0.03            |
| EUR 255,000  | ISS Global A/S, 0.875%, 18/06/26                     | 257,583          | 0.03            | EUR 1,000,000  | OP Corporate Bank plc, 0.125%, 01/07/24    | 1,009,285        | 0.11            |
| EUR 600,000  | ISS Global A/S, 1.500%, 31/08/27                     | 620,347          | 0.06            | EUR 300,000  | OP Corporate Bank plc, 1.000%, 22/05/25    | 313,037          | 0.03            |
| EUR 395,000  | Jyske Bank A/S, 0.625%, 20/06/24                     | 400,397          | 0.04            | EUR 500,000  | OP Corporate Bank plc, 0.500%, 12/08/25    | 511,811          | 0.05            |
| EUR 200,000  | Jyske Bank A/S, 0.375%, 15/10/25                     | 201,907          | 0.02            | EUR 320,000  | OP Corporate Bank plc, 0.250%, 24/03/26    | 320,655          | 0.03            |
| EUR 340,000  | Nykredit Realkredit A/S, 0.250%, 20/01/23            | 342,505          | 0.04            | EUR 300,000  | OP Corporate Bank plc, 0.600%, 18/01/27    | 304,638          | 0.03            |
| EUR 500,000  | Nykredit Realkredit A/S, 0.125%, 10/07/24            | 502,057          | 0.05            | EUR 355,000  | OP Corporate Bank plc, 0.100%, 16/11/27    | 353,215          | 0.04            |
| EUR 400,000  | Nykredit Realkredit A/S, 0.625%, 17/01/25            | 408,012          | 0.04            | EUR 335,000  | OP Corporate Bank plc, 0.375%, 16/06/28    | 332,678          | 0.04            |
| EUR 500,000  | Nykredit Realkredit A/S, 0.500%, 10/07/25            | 510,131          | 0.05            | EUR 300,000  | OP Corporate Bank plc, 0.625%, 12/11/29    | 301,210          | 0.03            |
| EUR 500,000  | Nykredit Realkredit A/S, 0.750%, 20/01/27            | 509,197          | 0.05            | EUR 100,000  | OP Corporate Bank plc, 1.625%, 09/06/30    | 103,469          | 0.01            |
| EUR 600,000  | Nykredit Realkredit A/S, 2.750%, 17/11/27            | 621,817          | 0.07            | EUR 1,000,000  | Sampo Oyj, 1.000%, 18/09/23                | 1,032,151        | 0.11            |
| EUR 400,000  | Nykredit Realkredit AS, 0.250%, 13/01/26             | 400,100          | 0.04            | EUR 300,000  | Sampo Oyj, 3.375%, 23/05/49                | 340,842          | 0.04            |

## Schedule of Investments (continued) as at 30 June 2021 (Expressed in Euro)

| Nominal Value  | Description   | Market Value      | % of Net Assets | Nominal Value  | Description   | Market Value | % of Net Assets |
|--|---|-------------------|-----------------|--|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |                   |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |              |                 |
| Corporate Bonds - 98.14% (continued)   |   |                   |                 | Corporate Bonds - 98.14% (continued)   |   |              |                 |
| Finland (continued)  |   |                   |                 | France (continued)   |   |              |                 |
| EUR 500,000  | Sampo Oyj, 2.500%, 03/09/52                         | 529,972           | 0.06            | EUR 600,000  | Autoroutes du Sud de la France SA, 2.950%, 17/01/24     | 643,306      | 0.07            |
| EUR 900,000  | SBB Treasury Oyj, 0.750%, 14/12/28                  | 881,318           | 0.09            | EUR 200,000  | Autoroutes du Sud de la France SA, 1.000%, 13/05/26     | 209,671      | 0.02            |
| <b>Total Finland</b>   |   | <b>12,833,566</b> | <b>1.33</b>     | EUR 800,000  | Autoroutes du Sud de la France SA, 1.375%, 22/01/30     | 876,506      | 0.09            |
| France   |   |                   |                 | EUR 700,000  | Autoroutes du Sud de la France SA, 1.375%, 21/02/31     | 764,886      | 0.08            |
| EUR 200,000  | Aeroports de Paris, 1.500%, 24/07/23                | 206,455           | 0.02            | EUR 400,000  | AXA SA, 1.125%, 15/05/28                                | 433,554      | 0.05            |
| EUR 200,000  | Aeroports de Paris, 3.125%, 11/06/24                | 220,083           | 0.02            | EUR 600,000  | AXA SA, 5.125%, 04/07/43                                | 659,824      | 0.07            |
| EUR 300,000  | Aeroports de Paris, 1.500%, 07/04/25                | 318,416           | 0.03            | EUR 800,000  | AXA SA, 3.375%, 06/07/47                                | 915,034      | 0.10            |
| EUR 300,000  | Aeroports de Paris, 2.125%, 02/10/26                | 331,777           | 0.04            | EUR 1,200,000  | AXA SA, 3.250%, 28/05/49                                | 1,373,275    | 0.14            |
| EUR 300,000  | Aeroports de Paris, 1.000%, 13/12/27                | 316,275           | 0.03            | EUR 800,000  | AXA SA, 3.941%, 29/11/49                                | 886,034      | 0.09            |
| EUR 400,000  | Aeroports de Paris, 2.750%, 05/06/28                | 474,829           | 0.05            | EUR 300,000  | AXA SA, 3.875%, perpetual                               | 338,323      | 0.04            |
| EUR 400,000  | Aeroports de Paris, 1.000%, 05/01/29                | 419,287           | 0.04            | EUR 500,000  | Banque Federative du Credit Mutuel SA, 0.500%, 16/11/22 | 506,369      | 0.05            |
| EUR 900,000  | Aeroports de Paris, 2.750%, 02/04/30                | 1,071,553         | 0.11            | EUR 900,000  | Banque Federative du Credit Mutuel SA, 0.750%, 15/06/23 | 918,934      | 0.10            |
| EUR 400,000  | Aeroports de Paris, 1.500%, 02/07/32                | 432,561           | 0.05            | EUR 700,000  | Banque Federative du Credit Mutuel SA, 3.000%, 28/11/23 | 755,214      | 0.08            |
| EUR 600,000  | Aeroports de Paris, 1.125%, 18/06/34                | 620,603           | 0.07            | EUR 800,000  | Banque Federative du Credit Mutuel SA, 0.125%, 05/02/24 | 806,459      | 0.08            |
| EUR 200,000  | Aeroports de Paris, 2.125%, 11/10/38                | 232,832           | 0.03            | EUR 800,000  | Banque Federative du Credit Mutuel SA, 2.625%, 18/03/24 | 860,952      | 0.09            |
| EUR 300,000  | Air Liquide Finance, 1.000%, 02/04/25               | 312,718           | 0.03            | EUR 600,000  | Banque Federative du Credit Mutuel SA, 3.000%, 21/05/24 | 650,907      | 0.07            |
| EUR 400,000  | Air Liquide Finance SA, 0.750%, 13/06/24            | 410,882           | 0.04            | EUR 700,000  | Banque Federative du Credit Mutuel SA, 1.250%, 14/01/25 | 732,858      | 0.08            |
| EUR 800,000  | Air Liquide Finance SA, 1.250%, 13/06/28            | 868,842           | 0.09            | EUR 800,000  | Banque Federative du Credit Mutuel SA, 0.750%, 17/07/25 | 824,421      | 0.09            |
| EUR 300,000  | Air Liquide Finance SA, 1.375%, 02/04/30            | 329,290           | 0.04            | EUR 600,000  | Banque Federative du Credit Mutuel SA, 3.000%, 11/09/25 | 666,557      | 0.07            |
| EUR 500,000  | Air Liquide Finance SA, 0.625%, 20/06/30            | 516,828           | 0.05            | EUR 700,000  | Banque Federative du Credit Mutuel SA, 1.625%, 19/01/26 | 751,002      | 0.08            |
| EUR 200,000  | Air Liquide Finance SA, 0.375%, 27/05/31            | 201,264           | 0.02            | EUR 600,000  | Banque Federative du Credit Mutuel SA, 2.375%, 24/03/26 | 653,033      | 0.07            |
| EUR 1,000,000  | ALD SA, zero coupon, 23/02/24                       | 999,751           | 0.10            | EUR 800,000  | Banque Federative du Credit Mutuel SA, 0.010%, 11/05/26 | 797,173      | 0.08            |
| EUR 200,000  | Alstom SA, 0.250%, 14/10/26                         | 200,756           | 0.02            | EUR 800,000  | Banque Federative du Credit Mutuel SA, 0.750%, 08/06/26 | 826,105      | 0.09            |
| EUR 500,000  | Alstom SA, zero coupon, 11/01/29                    | 485,571           | 0.05            | EUR 400,000  | Banque Federative du Credit Mutuel SA, 1.875%, 04/11/26 | 427,555      | 0.05            |
| EUR 600,000  | Altea SCA, 1.875%, 17/01/28                         | 620,003           | 0.07            | EUR 300,000  | Banque Federative du Credit Mutuel SA, 2.625%, 31/03/27 | 333,029      | 0.04            |
| EUR 400,000  | Arkema SA, 1.500%, 20/01/25                         | 422,195           | 0.04            | EUR 700,000  | Banque Federative du Credit Mutuel SA, 1.250%, 26/05/27 | 744,197      | 0.08            |
| EUR 500,000  | Arkema SA, 1.500%, 20/04/27                         | 538,923           | 0.06            | EUR 200,000  | Banque Federative du Credit Mutuel SA, 0.100%, 08/10/27 | 198,877      | 0.02            |
| EUR 300,000  | Arkema SA, 0.750%, 03/12/29                         | 311,326           | 0.03            | EUR 300,000  | Banque Federative du Credit Mutuel SA, 1.625%, 15/11/27 | 316,759      | 0.03            |
| EUR 600,000  | Atos SE, 1.750%, 07/05/25                           | 633,775           | 0.07            | EUR 300,000  | Banque Federative du Credit Mutuel SA, 2.500%, 25/05/28 | 334,818      | 0.04            |
| EUR 800,000  | Auchan Holding SA, 2.625%, 30/01/24                 | 850,548           | 0.09            | EUR 500,000  | Banque Federative du Credit Mutuel SA, 1.375%, 16/07/28 | 539,277      | 0.06            |
| EUR 600,000  | Auchan Holding SA, 2.875%, 29/01/26                 | 667,810           | 0.07            | EUR 500,000  | Banque Federative du Credit Mutuel SA, 0.250%, 19/07/28 | 489,523      | 0.05            |
| EUR 400,000  | Auchan Holding SA, 3.250%, 23/07/27                 | 463,581           | 0.05            |  |   |              |                 |
| EUR 1,300,000  | Autoroutes du Sud de la France SA, 5.625%, 04/07/22 | 1,377,529         | 0.14            |  |   |              |                 |

## Schedule of Investments *(continued)* as at 30 June 2021 (Expressed in Euro)

| Nominal Value   | Description   | Market Value | % of Net Assets | Nominal Value   | Description   | Market Value | % of Net Assets |
|---|---|--------------|-----------------|---|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |   |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |   |              |                 |
| Corporate Bonds - 98.14% <i>(continued)</i>   |   |              |                 | Corporate Bonds - 98.14% <i>(continued)</i>   |   |              |                 |
| France <i>(continued)</i>   |   |              |                 | France <i>(continued)</i>   |   |              |                 |
| EUR 600,000   | Banque Federative du Credit Mutuel SA, 1.750%, 15/03/29 | 652,382      | 0.07            | EUR 500,000   | BNP Paribas SA, 1.375%, 28/05/29  | 529,615      | 0.06            |
| EUR 600,000   | Banque Federative du Credit Mutuel SA, 1.875%, 18/06/29 | 644,521      | 0.07            | EUR 400,000   | BNP Paribas SA, 2.375%, 20/11/30  | 429,558      | 0.05            |
| EUR 600,000   | Banque Federative du Credit Mutuel SA, 0.750%, 17/01/30 | 603,960      | 0.06            | EUR 600,000   | BNP Paribas SA, 1.625%, 02/07/31  | 625,390      | 0.07            |
| EUR 600,000   | Banque Federative du Credit Mutuel SA, 1.250%, 03/06/30 | 627,976      | 0.07            | EUR 800,000   | BNP Paribas SA, 0.625%, 03/12/32  | 775,150      | 0.08            |
| EUR 500,000   | Banque Federative du Credit Mutuel SA, 0.625%, 21/02/31 | 494,387      | 0.05            | EUR 800,000   | Bouygues SA, 3.625%, 16/01/23   | 849,698      | 0.09            |
| EUR 600,000   | BNP Paribas Cardif SA, 4.032%, perpetual                | 677,754      | 0.07            | EUR 100,000   | Bouygues SA, 1.375%, 07/06/27   | 108,061      | 0.01            |
| EUR 800,000   | BNP Paribas SA, 2.875%, 24/10/22                        | 834,712      | 0.09            | EUR 600,000   | Bouygues SA, 1.125%, 24/07/28   | 639,563      | 0.07            |
| EUR 900,000   | BNP Paribas SA, 1.125%, 15/01/23                        | 920,497      | 0.10            | EUR 800,000   | BPCE SA, 1.125%, 18/01/23   | 816,527      | 0.09            |
| EUR 900,000   | BNP Paribas SA, 2.875%, 26/09/23                        | 963,764      | 0.10            | EUR 600,000   | BPCE SA, 4.625%, 18/07/23   | 657,214      | 0.07            |
| EUR 600,000   | BNP Paribas SA, 1.125%, 10/10/23                        | 617,990      | 0.06            | EUR 1,200,000   | BPCE SA, 0.625%, 26/09/23   | 1,224,543    | 0.13            |
| EUR 800,000   | BNP Paribas SA, 1.125%, 22/11/23                        | 824,953      | 0.09            | EUR 300,000   | BPCE SA, 0.375%, 05/10/23   | 304,493      | 0.03            |
| EUR 600,000   | BNP Paribas SA, 2.375%, 20/05/24                        | 644,550      | 0.07            | EUR 100,000   | BPCE SA, 0.875%, 31/01/24   | 102,467      | 0.01            |
| EUR 600,000   | BNP Paribas SA, 1.125%, 28/08/24                        | 621,783      | 0.07            | EUR 900,000   | BPCE SA, 1.000%, 15/07/24   | 931,970      | 0.10            |
| EUR 1,000,000   | BNP Paribas SA, 2.375%, 17/02/25                        | 1,075,476    | 0.11            | EUR 700,000   | BPCE SA, 3.000%, 19/07/24   | 768,133      | 0.08            |
| EUR 500,000   | BNP Paribas SA, 1.250%, 19/03/25                        | 521,729      | 0.05            | EUR 800,000   | BPCE SA, 0.625%, 26/09/24   | 815,361      | 0.09            |
| EUR 2,100,000   | BNP Paribas SA, 0.500%, 15/07/25                        | 2,127,170    | 0.22            | EUR 600,000   | BPCE SA, 1.000%, 01/04/25   | 620,063      | 0.07            |
| EUR 300,000   | BNP Paribas SA, 1.625%, 23/02/26                        | 323,194      | 0.03            | EUR 600,000   | BPCE SA, 0.625%, 28/04/25   | 611,180      | 0.06            |
| EUR 3,300,000   | BNP Paribas SA, 0.500%, 04/06/26                        | 3,281,415    | 0.33            | EUR 1,500,000   | BPCE SA, 0.250%, 15/01/26   | 1,490,472    | 0.16            |
| EUR 450,000   | BNP Paribas SA, 1.125%, 11/06/26                        | 468,900      | 0.05            | EUR 500,000   | BPCE SA, 1.375%, 23/03/26   | 526,396      | 0.06            |
| EUR 300,000   | BNP Paribas SA, 0.125%, 04/09/26                        | 297,742      | 0.03            | EUR 400,000   | BPCE SA, 2.875%, 22/04/26   | 446,601      | 0.05            |
| EUR 600,000   | BNP Paribas SA, 2.250%, 11/01/27                        | 654,043      | 0.07            | EUR 900,000   | BPCE SA, 0.010%, 14/01/27   | 891,495      | 0.09            |
| EUR 1,200,000   | BNP Paribas SA, 2.125%, 23/01/27                        | 1,294,560    | 0.14            | EUR 400,000   | BPCE SA, 0.500%, 24/02/27   | 402,638      | 0.04            |
| EUR 700,000   | BNP Paribas SA, 0.250%, 13/04/27                        | 695,343      | 0.07            | EUR 200,000   | BPCE SA, 0.500%, 15/09/27   | 200,752      | 0.02            |
| EUR 200,000   | BNP Paribas SA, 0.375%, 14/10/27                        | 200,190      | 0.02            | EUR 400,000   | BPCE SA, 1.625%, 31/01/28   | 429,348      | 0.05            |
| EUR 600,000   | BNP Paribas SA, 2.625%, 14/10/27                        | 619,526      | 0.07            | EUR 800,000   | BPCE SA, 1.000%, 05/10/28   | 843,310      | 0.09            |
| EUR 600,000   | BNP Paribas SA, 1.500%, 23/05/28                        | 643,657      | 0.07            | EUR 500,000   | BPCE SA, 0.750%, 03/03/31   | 498,233      | 0.05            |
| EUR 600,000   | BNP Paribas SA, 1.500%, 25/05/28                        | 655,584      | 0.07            | EUR 400,000   | Caisse Nationale de Reassurance Mutuelle Agricole Groupama, 6.000%, 23/01/27  | 502,509      | 0.05            |
| EUR 1,000,000   | BNP Paribas SA, 1.125%, 17/04/29                        | 1,020,922    | 0.10            | EUR 300,000   | Caisse Nationale de Reassurance Mutuelle Agricole Groupama, 3.375%, 24/09/28  | 339,779      | 0.04            |
|   |   |              |                 | EUR 200,000   | Caisse Nationale de Reassurance Mutuelle Agricole Groupama, 2.125%, 16/09/29  | 209,650      | 0.02            |
|   |   |              |                 | EUR 700,000   | Caisse Nationale de Reassurance Mutuelle Agricole Groupama, 6.375%, perpetual | 807,012      | 0.08            |
|   |   |              |                 | EUR 900,000   | Capgemini SE, 2.500%, 01/07/23  | 942,675      | 0.10            |
|   |   |              |                 | EUR 200,000   | Capgemini SE, 1.000%, 18/10/24  | 206,695      | 0.02            |
|   |   |              |                 | EUR 200,000   | Capgemini SE, 0.625%, 23/06/25  | 204,797      | 0.02            |
|   |   |              |                 | EUR 500,000   | Capgemini SE, 1.625%, 15/04/26  | 535,920      | 0.06            |
|   |   |              |                 | EUR 100,000   | Capgemini SE, 1.750%, 18/04/28  | 109,829      | 0.01            |
|   |   |              |                 | EUR 500,000   | Capgemini SE, 2.000%, 15/04/29  | 561,635      | 0.06            |
|   |   |              |                 | EUR 300,000   | Capgemini SE, 1.125%, 23/06/30  | 315,997      | 0.03            |
|   |   |              |                 | EUR 800,000   | Capgemini SE, 2.375%, 15/04/32  | 940,705      | 0.10            |
|   |   |              |                 | EUR 1,600,000   | Carrefour SA, 1.750%, 15/07/22  | 1,625,832    | 0.17            |
|   |   |              |                 | EUR 700,000   | Carrefour SA, 1.250%, 03/06/25  | 732,722      | 0.08            |
|   |   |              |                 | EUR 500,000   | Carrefour SA, 1.000%, 17/05/27  | 522,833      | 0.06            |
|   |   |              |                 | EUR 400,000   | Cie de Saint-Gobain, 1.750%, 03/04/23   | 412,992      | 0.04            |

## Schedule of Investments *(continued)* as at 30 June 2021 (Expressed in Euro)

| Nominal Value   | Description   | Market Value | % of Net Assets | Nominal Value   | Description                                      | Market Value | % of Net Assets |
|---|---|--------------|-----------------|---|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |   |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |  |              |                 |
| Corporate Bonds - 98.14% <i>(continued)</i>   |   |              |                 | Corporate Bonds - 98.14% <i>(continued)</i>   |  |              |                 |
| France <i>(continued)</i>   |   |              |                 | France <i>(continued)</i>   |  |              |                 |
| EUR 400,000   | Cie de Saint-Gobain, 0.875%, 21/09/23                               | 409,472      | 0.04            | EUR 300,000   | Credit Agricole Assurances SA, 4.750%, 27/09/48  | 365,928      | 0.04            |
| EUR 400,000   | Cie de Saint-Gobain, 0.625%, 15/03/24                               | 408,545      | 0.04            | EUR 400,000   | Credit Agricole Assurances SA, 4.500%, perpetual | 455,860      | 0.05            |
| EUR 400,000   | Cie de Saint-Gobain, 1.000%, 17/03/25                               | 416,542      | 0.04            | EUR 400,000   | Credit Agricole Assurances SA, 4.250%, perpetual | 444,359      | 0.05            |
| EUR 400,000   | Cie de Saint-Gobain, 1.125%, 23/03/26                               | 420,818      | 0.04            | EUR 500,000   | Credit Agricole SA, 3.125%, 17/07/23             | 536,261      | 0.06            |
| EUR 300,000   | Cie de Saint-Gobain, 1.375%, 14/06/27                               | 322,346      | 0.03            | EUR 300,000   | Credit Agricole SA, 0.750%, 05/12/23             | 307,656      | 0.03            |
| EUR 500,000   | Cie de Saint-Gobain, 2.375%, 04/10/27                               | 566,892      | 0.06            | EUR 1,000,000   | Credit Agricole SA, 2.375%, 20/05/24             | 1,075,479    | 0.11            |
| EUR 400,000   | Cie de Saint-Gobain, 1.875%, 21/09/28                               | 445,656      | 0.05            | EUR 800,000   | Credit Agricole SA, 0.500%, 24/06/24             | 812,558      | 0.09            |
| EUR 400,000   | Cie de Saint-Gobain, 1.875%, 15/03/31                               | 453,741      | 0.05            | EUR 700,000   | Credit Agricole SA, 1.375%, 13/03/25             | 732,611      | 0.08            |
| EUR 500,000   | Cie Financiere et Industrielle des Autoroutes SA, 0.375%, 07/02/25  | 509,224      | 0.05            | EUR 600,000   | Credit Agricole SA, 0.375%, 21/10/25             | 606,744      | 0.06            |
| EUR 300,000   | Cie Financiere et Industrielle des Autoroutes SA, 1.125%, 13/10/27  | 319,376      | 0.03            | EUR 800,000   | Credit Agricole SA, 3.125%, 05/02/26             | 917,100      | 0.10            |
| EUR 200,000   | Cie Financiere et Industrielle des Autoroutes SA, 0.750%, 09/09/28  | 209,169      | 0.02            | EUR 800,000   | Credit Agricole SA, 1.250%, 14/04/26             | 847,268      | 0.09            |
| EUR 500,000   | Cie Financiere et Industrielle des Autoroutes SA, 1.000%, 19/05/31  | 526,325      | 0.06            | EUR 600,000   | Credit Agricole SA, 1.000%, 22/04/26             | 618,764      | 0.07            |
| EUR 500,000   | Cie Generale des Etablissements Michelin SCA, 0.875%, 03/09/25      | 519,590      | 0.05            | EUR 900,000   | Credit Agricole SA, 1.875%, 20/12/26             | 976,291      | 0.10            |
| EUR 500,000   | Cie Generale des Etablissements Michelin SCA, zero coupon, 02/11/28 | 491,436      | 0.05            | EUR 1,100,000   | Credit Agricole SA, 2.625%, 17/03/27             | 1,219,960    | 0.13            |
| EUR 100,000   | Cie Generale des Etablissements Michelin SCA, 1.750%, 03/09/30      | 113,161      | 0.01            | EUR 1,100,000   | Credit Agricole SA, 1.375%, 03/05/27             | 1,178,434    | 0.12            |
| EUR 600,000   | Cie Generale des Etablissements Michelin SCA, 0.250%, 02/11/32      | 583,597      | 0.06            | EUR 400,000   | Credit Agricole SA, 0.125%, 09/12/27             | 392,783      | 0.04            |
| EUR 400,000   | Cie Generale des Etablissements Michelin SCA, 2.500%, 03/09/38      | 511,216      | 0.05            | EUR 600,000   | Credit Agricole SA, 0.375%, 20/04/28             | 593,499      | 0.06            |
| EUR 300,000   | Cie Generale des Etablissements Michelin SCA, 0.625%, 02/11/40      | 284,965      | 0.03            | EUR 1,100,000   | Credit Agricole SA, 1.750%, 05/03/29             | 1,194,892    | 0.12            |
| EUR 500,000   | CNP Assurances, 1.875%, 20/10/22                                    | 512,283      | 0.05            | EUR 900,000   | Credit Agricole SA, 2.000%, 25/03/29             | 969,795      | 0.10            |
| EUR 300,000   | CNP Assurances, 0.375%, 08/03/28                                    | 293,643      | 0.03            | EUR 700,000   | Credit Agricole SA, 1.000%, 03/07/29             | 737,234      | 0.08            |
| EUR 300,000   | CNP Assurances, 2.750%, 05/02/29                                    | 340,332      | 0.04            | EUR 400,000   | Credit Agricole SA, 0.875%, 14/01/32             | 405,577      | 0.04            |
| EUR 700,000   | CNP Assurances, 4.250%, 05/06/45                                    | 796,413      | 0.08            | EUR 300,000   | Credit Mutuel Arkea, 0.875%, 05/10/23            | 307,602      | 0.03            |
| EUR 700,000   | CNP Assurances, 2.000%, 27/07/50                                    | 726,123      | 0.08            | EUR 300,000   | Credit Mutuel Arkea SA, 1.000%, 26/01/23         | 306,260      | 0.03            |
| EUR 500,000   | CNP Assurances, 4.000%, perpetual                                   | 555,090      | 0.06            | EUR 300,000   | Credit Mutuel Arkea SA, 1.250%, 31/05/24         | 310,427      | 0.03            |
| EUR 300,000   | Covivio, 1.875%, 20/05/26   | 325,896      | 0.03            | EUR 300,000   | Credit Mutuel Arkea SA, 1.375%, 17/01/25         | 315,459      | 0.03            |
| EUR 200,000   | Covivio, 1.500%, 21/06/27   | 213,583      | 0.02            | EUR 300,000   | Credit Mutuel Arkea SA, 0.010%, 28/01/26         | 299,301      | 0.03            |
| EUR 300,000   | Covivio, 1.625%, 23/06/30   | 322,766      | 0.03            | EUR 300,000   | Credit Mutuel Arkea SA, 1.625%, 15/04/26         | 318,529      | 0.03            |
| EUR 500,000   | Credit Agricole Assurances SA, 2.000%, 17/07/30                     | 523,347      | 0.06            | EUR 300,000   | Credit Mutuel Arkea SA, 3.250%, 01/06/26         | 341,480      | 0.04            |
| EUR 700,000   | Credit Agricole Assurances SA, 2.625%, 29/01/48                     | 748,256      | 0.08            |   |  |              |                 |

## Schedule of Investments *(continued)* as at 30 June 2021 (Expressed in Euro)

| Nominal Value   | Description                                 | Market Value | % of Net Assets | Nominal Value   | Description                                | Market Value | % of Net Assets |
|---|---|--------------|-----------------|---|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |   |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |  |              |                 |
| Corporate Bonds - 98.14% <i>(continued)</i>   |   |              |                 | Corporate Bonds - 98.14% <i>(continued)</i>   |  |              |                 |
| France <i>(continued)</i>   |   |              |                 | France <i>(continued)</i>   |  |              |                 |
| EUR 700,000   | Credit Mutuel Arkea SA, 0.875%, 07/05/27    | 712,695      | 0.07            | EUR 300,000   | Engie SA, 1.875%, 19/09/33                 | 339,165      | 0.04            |
| EUR 300,000   | Credit Mutuel Arkea SA, 0.375%, 03/10/28    | 300,639      | 0.03            | EUR 300,000   | Engie SA, 1.500%, 13/03/35                 | 325,930      | 0.03            |
| EUR 300,000   | Credit Mutuel Arkea SA, 3.500%, 09/02/29    | 357,834      | 0.04            | EUR 500,000   | Engie SA, 2.000%, 28/09/37                 | 575,220      | 0.06            |
| EUR 300,000   | Credit Mutuel Arkea SA, 1.125%, 23/05/29    | 317,054      | 0.03            | EUR 400,000   | Engie SA, 1.375%, 21/06/39                 | 424,694      | 0.04            |
| EUR 400,000   | Credit Mutuel Arkea SA, 1.250%, 11/06/29    | 416,693      | 0.04            | EUR 300,000   | Engie SA, 1.250%, 24/10/41                 | 308,765      | 0.03            |
| EUR 100,000   | Credit Mutuel Arkea SA, 1.875%, 25/10/29    | 104,348      | 0.01            | EUR 600,000   | Engie SA, 3.875%, perpetual                | 659,413      | 0.07            |
| EUR 400,000   | Credit Mutuel Arkea SA, 3.375%, 11/03/31    | 481,907      | 0.05            | EUR 300,000   | Engie SA, 1.375%, perpetual                | 305,017      | 0.03            |
| EUR 700,000   | Danone SA, 0.424%, 03/11/22                 | 706,016      | 0.07            | EUR 500,000   | Engie SA, 1.500%, perpetual                | 501,156      | 0.05            |
| EUR 200,000   | Danone SA, 2.600%, 28/06/23                 | 211,868      | 0.02            | EUR 600,000   | Engie SA, 3.250%, perpetual                | 649,017      | 0.07            |
| EUR 400,000   | Danone SA, 1.250%, 30/05/24                 | 416,672      | 0.04            | EUR 500,000   | Essilorluxottica, 0.750%, 27/11/31         | 516,873      | 0.05            |
| EUR 800,000   | Danone SA, 0.709%, 03/11/24                 | 823,241      | 0.09            | EUR 500,000   | EssilorLuxottica SA, zero coupon, 27/05/23 | 502,772      | 0.05            |
| EUR 400,000   | Danone SA, 1.125%, 14/01/25                 | 416,767      | 0.04            | EUR 300,000   | EssilorLuxottica SA, 0.250%, 05/01/24      | 303,880      | 0.03            |
| EUR 200,000   | Danone SA, zero coupon, 01/12/25            | 200,828      | 0.02            | EUR 700,000   | EssilorLuxottica SA, 0.125%, 27/05/25      | 707,668      | 0.07            |
| EUR 200,000   | Danone SA, 0.571%, 17/03/27                 | 205,775      | 0.02            | EUR 1,000,000   | EssilorLuxottica SA, 0.375%, 05/01/26      | 1,021,952    | 0.11            |
| EUR 1,100,000   | Danone SA, 1.208%, 03/11/28                 | 1,184,792    | 0.12            | EUR 500,000   | EssilorLuxottica SA, 0.375%, 27/11/27      | 509,602      | 0.05            |
| EUR 300,000   | Danone SA, 0.395%, 10/06/29                 | 304,161      | 0.03            | EUR 800,000   | EssilorLuxottica SA, 0.500%, 05/06/28      | 821,532      | 0.09            |
| EUR 400,000   | Danone SA, 1.750%, perpetual                | 409,431      | 0.04            | EUR 1,000,000   | Eutelsat SA, 2.250%, 13/07/27              | 1,094,313    | 0.11            |
| EUR 100,000   | Dassault Systemes SE, zero coupon, 16/09/22 | 100,381      | 0.01            | EUR 400,000   | Gecina SA, 1.500%, 20/01/25                | 422,707      | 0.04            |
| EUR 300,000   | Dassault Systemes SE, zero coupon, 16/09/24 | 301,500      | 0.03            | EUR 100,000   | Gecina SA, 1.375%, 30/06/27                | 107,813      | 0.01            |
| EUR 200,000   | Dassault Systemes SE, 0.125%, 16/09/26      | 201,135      | 0.02            | EUR 500,000   | Gecina SA, 1.375%, 26/01/28                | 539,193      | 0.06            |
| EUR 900,000   | Dassault Systemes SE, 0.375%, 16/09/29      | 909,002      | 0.10            | EUR 400,000   | Gecina SA, 1.000%, 30/01/29                | 422,321      | 0.04            |
| EUR 200,000   | Edenred, 1.375%, 10/03/25                   | 209,581      | 0.02            | EUR 500,000   | Gecina SA, 1.625%, 14/03/30                | 552,762      | 0.06            |
| EUR 300,000   | Edenred, 1.875%, 06/03/26                   | 324,586      | 0.03            | EUR 400,000   | Gecina SA, 2.000%, 30/06/32                | 460,560      | 0.05            |
| EUR 500,000   | Edenred, 1.875%, 30/03/27                   | 547,070      | 0.06            | EUR 300,000   | Gecina SA, 1.625%, 29/05/34                | 331,867      | 0.04            |
| EUR 300,000   | Edenred, 1.375%, 18/06/29                   | 320,368      | 0.03            | EUR 400,000   | Gecina SA, 0.875%, 30/06/36                | 399,290      | 0.04            |
| EUR 400,000   | Engie SA, 3.500%, 18/10/22                  | 420,091      | 0.04            | EUR 300,000   | HSBC France SA, 0.600%, 20/03/23           | 304,906      | 0.03            |
| EUR 400,000   | Engie SA, 3.000%, 01/02/23                  | 421,176      | 0.04            | EUR 500,000   | HSBC France SA, 0.250%, 17/05/24           | 506,385      | 0.05            |
| EUR 100,000   | Engie SA, 0.375%, 28/02/23                  | 100,900      | 0.01            | EUR 700,000   | HSBC France SA, 0.100%, 03/09/27           | 695,394      | 0.07            |
| EUR 200,000   | Engie SA, 0.875%, 27/03/24                  | 205,405      | 0.02            | EUR 400,000   | HSBC France SA, 1.375%, 04/09/28           | 431,702      | 0.05            |
| EUR 600,000   | Engie SA, 1.375%, 27/03/25                  | 630,656      | 0.07            | EUR 200,000   | Icade Sante SAS, 1.125%, 17/11/25          | 209,168      | 0.02            |
| EUR 300,000   | Engie SA, 0.875%, 19/09/25                  | 310,865      | 0.03            | EUR 800,000   | Icade Sante SAS, 1.750%, 10/06/26          | 862,584      | 0.09            |
| EUR 400,000   | Engie SA, 1.000%, 13/03/26                  | 417,719      | 0.04            | EUR 300,000   | Icade Sante SAS, 1.500%, 13/09/27          | 322,322      | 0.03            |
| EUR 700,000   | Engie SA, 2.375%, 19/05/26                  | 781,001      | 0.08            | EUR 500,000   | Icade Sante SAS, 1.625%, 28/02/28          | 536,128      | 0.06            |
| EUR 400,000   | Engie SA, zero coupon, 04/03/27             | 397,292      | 0.04            | EUR 300,000   | Icade Sante SAS, 0.875%, 04/11/29          | 302,306      | 0.03            |
| EUR 400,000   | Engie SA, 0.375%, 11/06/27                  | 405,321      | 0.04            | EUR 200,000   | Icade Sante SAS, 1.375%, 17/09/30          | 209,713      | 0.02            |
| EUR 400,000   | Engie SA, 0.375%, 21/06/27                  | 405,801      | 0.04            | EUR 300,000   | Icade Sante SAS, 0.625%, 18/01/31          | 292,172      | 0.03            |
| EUR 400,000   | Engie SA, 1.500%, 27/03/28                  | 433,823      | 0.05            | EUR 200,000   | Imerys SA, 2.000%, 10/12/24                | 212,364      | 0.02            |
| EUR 400,000   | Engie SA, 1.750%, 27/03/28                  | 439,384      | 0.05            | EUR 500,000   | Imerys SA, 1.500%, 15/01/27                | 527,638      | 0.06            |
| EUR 400,000   | Engie SA, 1.375%, 22/06/28                  | 429,796      | 0.05            |   |  |              |                 |
| EUR 400,000   | Engie SA, 1.375%, 28/02/29                  | 431,421      | 0.05            |   |  |              |                 |
| EUR 300,000   | Engie SA, 0.500%, 24/10/30                  | 301,305      | 0.03            |   |  |              |                 |
| EUR 400,000   | Engie SA, 2.125%, 30/03/32                  | 462,156      | 0.05            |   |  |              |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in Euro)

| Nominal Value  | Description  | Market Value | % of Net Assets | Nominal Value  | Description   | Market Value | % of Net Assets |
|--|--|--------------|-----------------|--|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |              |                 |
| Corporate Bonds - 98.14% (continued)   |  |              |                 | Corporate Bonds - 98.14% (continued)   |   |              |                 |
| France (continued)   |  |              |                 | France (continued)   |   |              |                 |
| EUR 500,000  | JCDecaux SA, 1.000%, 01/06/23                              | 509,312      | 0.05            | EUR 600,000  | LVMH Moet Hennessy Louis Vuitton SE, 0.750%, 26/05/24 | 616,141      | 0.06            |
| EUR 500,000  | JCDecaux SA, 2.000%, 24/10/24                              | 528,967      | 0.06            | EUR 900,000  | LVMH Moet Hennessy Louis Vuitton SE, 0.750%, 07/04/25 | 930,243      | 0.10            |
| EUR 300,000  | JCDecaux SA, 2.625%, 24/04/28                              | 333,807      | 0.04            | EUR 1,100,000  | LVMH Moet Hennessy Louis Vuitton SE, 0.125%, 11/02/28 | 1,109,091    | 0.12            |
| EUR 100,000  | Kering SA, 0.250%, 13/05/23                                | 100,944      | 0.01            | EUR 900,000  | LVMH Moet Hennessy Louis Vuitton SE, 0.375%, 11/02/31 | 911,355      | 0.10            |
| EUR 200,000  | Kering SA, 2.750%, 08/04/24                                | 216,456      | 0.02            | EUR 200,000  | Orange SA, 3.375%, 16/09/22                           | 209,088      | 0.02            |
| EUR 400,000  | Kering SA, 1.250%, 10/05/26                                | 424,358      | 0.04            | EUR 400,000  | Orange SA, 2.500%, 01/03/23                           | 418,936      | 0.04            |
| EUR 100,000  | Kering SA, 0.750%, 13/05/28                                | 103,925      | 0.01            | EUR 200,000  | Orange SA, 0.750%, 11/09/23                           | 204,083      | 0.02            |
| EUR 500,000  | Klepierre SA, 1.000%, 17/04/23                             | 509,204      | 0.05            | EUR 300,000  | Orange SA, 3.125%, 09/01/24                           | 325,450      | 0.03            |
| EUR 300,000  | Klepierre SA, 1.750%, 06/11/24                             | 317,685      | 0.03            | EUR 600,000  | Orange SA, 1.125%, 15/07/24                           | 622,022      | 0.07            |
| EUR 400,000  | Klepierre SA, 1.875%, 19/02/26                             | 432,185      | 0.05            | EUR 400,000  | Orange SA, 1.000%, 12/05/25                           | 415,979      | 0.04            |
| EUR 300,000  | Klepierre SA, 1.375%, 16/02/27                             | 318,378      | 0.03            | EUR 500,000  | Orange SA, 1.000%, 12/09/25                           | 521,789      | 0.06            |
| EUR 300,000  | Klepierre SA, 2.000%, 12/05/29                             | 333,164      | 0.04            | EUR 300,000  | Orange SA, zero coupon, 29/06/26                      | 300,259      | 0.03            |
| EUR 400,000  | Klepierre SA, 0.625%, 01/07/30                             | 399,455      | 0.04            | EUR 200,000  | Orange SA, zero coupon, 04/09/26                      | 199,548      | 0.02            |
| EUR 300,000  | Klepierre SA, 0.875%, 17/02/31                             | 303,903      | 0.03            | EUR 400,000  | Orange SA, 0.875%, 03/02/27                           | 417,200      | 0.04            |
| EUR 300,000  | Klepierre SA, 1.250%, 29/09/31                             | 313,180      | 0.03            | EUR 200,000  | Orange SA, 1.250%, 07/07/27                           | 213,237      | 0.02            |
| EUR 200,000  | Klepierre SA, 1.625%, 13/12/32                             | 214,876      | 0.02            | EUR 200,000  | Orange SA, 1.500%, 09/09/27                           | 216,416      | 0.02            |
| EUR 200,000  | La Banque Postale SA, 1.000%, 16/10/24                     | 206,582      | 0.02            | EUR 500,000  | Orange SA, 1.375%, 20/03/28                           | 538,849      | 0.06            |
| EUR 500,000  | La Banque Postale SA, 0.500%, 17/06/26                     | 505,808      | 0.05            | EUR 800,000  | Orange SA, 2.000%, 15/01/29                           | 902,852      | 0.09            |
| EUR 400,000  | La Banque Postale SA, 0.250%, 12/07/26                     | 403,971      | 0.04            | EUR 200,000  | Orange SA, 0.125%, 16/09/29                           | 197,094      | 0.02            |
| EUR 400,000  | La Banque Postale SA, 2.750%, 19/11/27                     | 414,970      | 0.04            | EUR 600,000  | Orange SA, 1.375%, 16/01/30                           | 652,066      | 0.07            |
| EUR 500,000  | La Banque Postale SA, 3.000%, 09/06/28                     | 581,316      | 0.06            | EUR 500,000  | Orange SA, 1.875%, 12/09/30                           | 565,507      | 0.06            |
| EUR 400,000  | La Banque Postale SA, 2.000%, 13/07/28                     | 441,965      | 0.05            | EUR 500,000  | Orange SA, 0.500%, 04/09/32                           | 495,797      | 0.05            |
| EUR 400,000  | La Banque Postale SA, 1.375%, 24/04/29                     | 425,924      | 0.05            | EUR 900,000  | Orange SA, 8.125%, 28/01/33                           | 1,644,802    | 0.17            |
| EUR 200,000  | La Banque Postale SA, 0.875%, 26/01/31                     | 200,395      | 0.02            | EUR 500,000  | Orange SA, 0.750%, 29/06/34                           | 498,620      | 0.05            |
| EUR 500,000  | La Banque Postale SA, 0.750%, perpetual                    | 497,351      | 0.05            | EUR 400,000  | Orange SA, 1.375%, 04/09/49                           | 402,572      | 0.04            |
| EUR 100,000  | La Mondiale SAM, 2.125%, 23/06/31                          | 104,869      | 0.01            | EUR 800,000  | Orange SA, 5.000%, perpetual                          | 954,794      | 0.10            |
| EUR 900,000  | La Mondiale SAM, 5.050%, perpetual                         | 1,046,348    | 0.11            | EUR 600,000  | Orange SA, 5.250%, perpetual                          | 672,806      | 0.07            |
| EUR 600,000  | La Poste SA, 2.750%, 26/11/24                              | 660,456      | 0.07            | EUR 300,000  | Orange SA, 1.750%, perpetual                          | 308,298      | 0.03            |
| EUR 400,000  | La Poste SA, 1.125%, 04/06/25                              | 418,639      | 0.04            | EUR 400,000  | Orange SA, 1.750%, perpetual                          | 408,237      | 0.04            |
| EUR 1,000,000  | La Poste SA, 0.625%, 21/10/26                              | 990,820      | 0.10            | EUR 700,000  | Orange SA, 2.375%, perpetual                          | 734,750      | 0.08            |
| EUR 600,000  | La Poste SA, 0.375%, 17/09/27                              | 608,391      | 0.06            | EUR 100,000  | Pernod Ricard SA, zero coupon, 24/10/23               | 100,462      | 0.01            |
| EUR 300,000  | La Poste SA, 1.450%, 30/11/28                              | 327,186      | 0.03            | EUR 600,000  | Pernod Ricard SA, 2.125%, 27/09/24                    | 641,236      | 0.07            |
| EUR 600,000  | La Poste SA, 1.375%, 21/04/32                              | 647,587      | 0.07            | EUR 500,000  | Pernod Ricard SA, 1.125%, 07/04/25                    | 521,762      | 0.06            |
| EUR 400,000  | La Poste SA, 1.000%, 17/09/34                              | 412,798      | 0.04            | EUR 300,000  | Pernod Ricard SA, 1.500%, 18/05/26                    | 321,404      | 0.03            |
| EUR 600,000  | La Poste SA, zero coupon, perpetual                        | 583,899      | 0.06            | EUR 600,000  | Pernod Ricard SA, 0.500%, 24/10/27                    | 615,067      | 0.06            |
| EUR 500,000  | Légrand SA, 0.750%, 06/07/24                               | 513,074      | 0.05            | EUR 500,000  | Pernod Ricard SA, 1.750%, 08/04/30                    | 561,341      | 0.06            |
| EUR 200,000  | Légrand SA, 0.750%, 20/05/30                               | 208,029      | 0.02            | EUR 200,000  | Pernod Ricard SA, 0.875%, 24/10/31                    | 209,891      | 0.02            |
| EUR 300,000  | Légrand SA, 1.875%, 06/07/32                               | 347,780      | 0.04            | EUR 1,200,000  | PSA Banque France SA, 0.625%, 21/06/24                | 1,219,953    | 0.13            |
| EUR 200,000  | LVMH Moet Hennessy Louis Vuitton SE, 0.125%, 28/02/23      | 201,319      | 0.02            | EUR 400,000  | PSA Banque France SA, zero coupon, 22/01/25           | 398,899      | 0.04            |
| EUR 1,100,000  | LVMH Moet Hennessy Louis Vuitton SE, zero coupon, 11/02/24 | 1,107,506    | 0.11            |  |   |              |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in Euro)

| Nominal Value  | Description                                     | Market Value | % of Net Assets | Nominal Value  | Description                                    | Market Value | % of Net Assets |
|--|---|--------------|-----------------|--|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 |
| Corporate Bonds - 98.14% (continued)   |   |              |                 | Corporate Bonds - 98.14% (continued)   |  |              |                 |
| France (continued)   |   |              |                 | France (continued)   |  |              |                 |
| EUR 400,000  | PSA Tresorerie GIE, 6.000%, 19/09/33            | 601,199      | 0.06            | EUR 400,000  | Suez, 1.250%, 19/05/28                         | 425,881      | 0.05            |
| EUR 400,000  | Publicis Groupe SA, 0.500%, 03/11/23            | 405,708      | 0.04            | EUR 500,000  | Suez, 1.500%, 03/04/29                         | 542,502      | 0.06            |
| EUR 300,000  | Publicis Groupe SA, 1.625%, 16/12/24            | 316,389      | 0.03            | EUR 200,000  | Suez, 1.625%, 17/09/30                         | 220,271      | 0.02            |
| EUR 100,000  | SCOR SE, 3.000%, 08/06/46                       | 111,404      | 0.01            | EUR 100,000  | Suez, 0.500%, 14/10/31                         | 98,793       | 0.01            |
| EUR 400,000  | SCOR SE, 3.625%, 27/05/48                       | 469,890      | 0.05            | EUR 500,000  | Suez, 1.625%, 21/09/32                         | 549,214      | 0.06            |
| EUR 600,000  | Societe Fonciere Lyonnaise SA, 1.500%, 29/05/25 | 632,843      | 0.07            | EUR 300,000  | Suez, 1.250%, 14/05/35                         | 312,952      | 0.03            |
| EUR 400,000  | Societe Generale SA, 0.500%, 13/01/23           | 404,345      | 0.04            | EUR 300,000  | Suez, 1.625%, perpetual                        | 301,487      | 0.03            |
| EUR 500,000  | Societe Generale SA, 0.750%, 26/05/23           | 509,981      | 0.05            | EUR 200,000  | Suez, 2.875%, perpetual                        | 210,505      | 0.02            |
| EUR 500,000  | Societe Generale SA, 4.000%, 07/06/23           | 537,679      | 0.06            | EUR 200,000  | Suez SA, zero coupon, 09/06/26                 | 199,301      | 0.02            |
| EUR 1,900,000  | Societe Generale SA, 1.250%, 15/02/24           | 1,964,611    | 0.20            | EUR 500,000  | Suez SA, 1.250%, 02/04/27                      | 530,145      | 0.06            |
| EUR 700,000  | Societe Generale SA, 1.125%, 23/01/25           | 723,867      | 0.08            | EUR 800,000  | TDF Infrastructure SAS, 2.500%, 07/04/26       | 867,547      | 0.09            |
| EUR 700,000  | Societe Generale SA, 2.625%, 27/02/25           | 758,143      | 0.08            | EUR 300,000  | Teleperformance, 1.500%, 03/04/24              | 310,853      | 0.03            |
| EUR 1,100,000  | Societe Generale SA, 0.125%, 24/02/26           | 1,091,268    | 0.11            | EUR 400,000  | Teleperformance, 1.875%, 02/07/25              | 425,787      | 0.05            |
| EUR 900,000  | Societe Generale SA, 1.125%, 21/04/26           | 912,059      | 0.09            | EUR 600,000  | Teleperformance, 0.250%, 26/11/27              | 591,166      | 0.06            |
| EUR 400,000  | Societe Generale SA, 0.875%, 01/07/26           | 409,293      | 0.04            | EUR 375,000  | Unibail-Rodamco-Westfield SE, 2.500%, 26/02/24 | 401,812      | 0.04            |
| EUR 800,000  | Societe Generale SA, 0.750%, 25/01/27           | 808,968      | 0.08            | EUR 300,000  | Unibail-Rodamco-Westfield SE, 0.875%, 21/02/25 | 310,496      | 0.03            |
| EUR 400,000  | Societe Generale SA, 1.375%, 13/01/28           | 418,149      | 0.04            | EUR 300,000  | Unibail-Rodamco-Westfield SE, 1.000%, 14/03/25 | 311,919      | 0.03            |
| EUR 200,000  | Societe Generale SA, 1.375%, 23/02/28           | 203,088      | 0.02            | EUR 400,000  | Unibail-Rodamco-Westfield SE, 2.125%, 09/04/25 | 430,269      | 0.05            |
| EUR 500,000  | Societe Generale SA, 0.875%, 22/09/28           | 507,390      | 0.05            | EUR 500,000  | Unibail-Rodamco-Westfield SE, 1.125%, 15/09/25 | 519,791      | 0.05            |
| EUR 700,000  | Societe Generale SA, 2.125%, 27/09/28           | 768,386      | 0.08            | EUR 200,000  | Unibail-Rodamco-Westfield SE, 1.375%, 09/03/26 | 211,894      | 0.02            |
| EUR 700,000  | Societe Generale SA, 1.750%, 22/03/29           | 749,506      | 0.08            | EUR 300,000  | Unibail-Rodamco-Westfield SE, 2.500%, 04/06/26 | 333,514      | 0.04            |
| EUR 1,000,000  | Societe Generale SA, 0.500%, 12/06/29           | 978,082      | 0.10            | EUR 400,000  | Unibail-Rodamco-Westfield SE, 1.000%, 27/02/27 | 415,662      | 0.04            |
| EUR 400,000  | Societe Generale SA, 0.875%, 24/09/29           | 401,089      | 0.04            | EUR 300,000  | Unibail-Rodamco-Westfield SE, 1.125%, 28/04/27 | 313,090      | 0.03            |
| EUR 300,000  | Societe Generale SA, 1.250%, 12/06/30           | 309,116      | 0.03            | EUR 500,000  | Unibail-Rodamco-Westfield SE, 0.625%, 04/05/27 | 505,767      | 0.05            |
| EUR 500,000  | Societe Generale SA, 1.000%, 24/11/30           | 499,325      | 0.05            | EUR 200,000  | Unibail-Rodamco-Westfield SE, 1.500%, 22/02/28 | 212,659      | 0.02            |
| EUR 475,000  | Sodexo SA, 0.500%, 17/01/24                     | 482,763      | 0.05            | EUR 500,000  | Unibail-Rodamco-Westfield SE, 0.750%, 25/10/28 | 504,034      | 0.05            |
| EUR 350,000  | Sodexo SA, 0.750%, 27/04/25                     | 360,156      | 0.04            | EUR 200,000  | Unibail-Rodamco-Westfield SE, 1.500%, 29/05/29 | 212,787      | 0.02            |
| EUR 100,000  | Sodexo SA, 2.500%, 24/06/26                     | 112,286      | 0.01            | EUR 400,000  | Unibail-Rodamco-Westfield SE, 2.625%, 09/04/30 | 463,022      | 0.05            |
| EUR 500,000  | Sodexo SA, 0.750%, 14/04/27                     | 518,258      | 0.05            | EUR 400,000  | Unibail-Rodamco-Westfield SE, 1.375%, 15/04/30 | 421,041      | 0.04            |
| EUR 620,000  | Sodexo SA, 1.000%, 17/07/28                     | 651,152      | 0.07            | EUR 500,000  | Unibail-Rodamco-Westfield SE, 1.875%, 15/01/31 | 541,295      | 0.06            |
| EUR 300,000  | Suez, 4.125%, 24/06/22                          | 313,464      | 0.03            | EUR 1,000,000  | Unibail-Rodamco-Westfield SE, 1.375%, 04/12/31 | 1,019,432    | 0.10            |
| EUR 200,000  | Suez, 1.000%, 03/04/25                          | 207,645      | 0.02            | EUR 400,000  | Unibail-Rodamco-Westfield SE, 0.875%, 29/03/32 | 389,492      | 0.04            |
| EUR 200,000  | Suez, 1.750%, 10/09/25                          | 214,286      | 0.02            | EUR 300,000  | Unibail-Rodamco-Westfield SE, 2.000%, 29/06/32 | 326,996      | 0.03            |



## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in Euro)

| Nominal Value  | Description                                    | Market Value       | % of Net Assets | Nominal Value  | Description                                | Market Value | % of Net Assets |
|--|--|--------------------|-----------------|--|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |                    |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 |
| Corporate Bonds - 98.14% (continued)   |  |                    |                 | Corporate Bonds - 98.14% (continued)   |  |              |                 |
| France (continued)   |  |                    |                 | Germany (continued)  |  |              |                 |
| EUR 400,000  | Unibail-Rodamco-Westfield SE, 1.750%, 27/02/34 | 420,013            | 0.04            | EUR 300,000  | adidas AG, 0.625%, perpetual               | 298,220      | 0.03            |
| EUR 100,000  | Unibail-Rodamco-Westfield SE, 2.000%, 28/04/36 | 107,007            | 0.01            | EUR 700,000  | Allianz SE, 5.625%, 17/10/42               | 750,246      | 0.08            |
| EUR 300,000  | Unibail-Rodamco-Westfield SE, 2.000%, 29/05/37 | 318,118            | 0.03            | EUR 800,000  | Allianz SE, 2.241%, 07/07/45               | 854,735      | 0.09            |
| EUR 300,000  | Unibail-Rodamco-Westfield SE, 2.250%, 14/05/38 | 329,053            | 0.04            | EUR 600,000  | Allianz SE, 3.099%, 06/07/47               | 681,307      | 0.07            |
| EUR 300,000  | Unibail-Rodamco-Westfield SE, 1.750%, 01/07/49 | 284,770            | 0.03            | EUR 700,000  | Allianz SE, 1.301%, 25/09/49               | 707,206      | 0.07            |
| EUR 100,000  | Veolia Environnement SA, 0.314%, 04/10/23      | 101,002            | 0.01            | EUR 500,000  | Allianz SE, 2.121%, 08/07/50               | 535,583      | 0.06            |
| EUR 400,000  | Veolia Environnement SA, 0.892%, 14/01/24      | 409,226            | 0.04            | EUR 800,000  | Allianz SE, 4.750%, perpetual              | 880,524      | 0.09            |
| EUR 200,000  | Veolia Environnement SA, 1.496%, 30/11/26      | 214,475            | 0.02            | EUR 800,000  | Allianz SE, 3.375%, perpetual              | 872,000      | 0.09            |
| EUR 500,000  | Veolia Environnement SA, zero coupon, 14/01/27 | 496,464            | 0.05            | EUR 300,000  | BASF SE, 0.101%, 05/06/23                  | 301,974      | 0.03            |
| EUR 700,000  | Veolia Environnement SA, 4.625%, 30/03/27      | 878,686            | 0.09            | EUR 800,000  | BASF SE, 2.500%, 22/01/24                  | 851,845      | 0.09            |
| EUR 700,000  | Veolia Environnement SA, 1.590%, 10/01/28      | 759,771            | 0.08            | EUR 400,000  | BASF SE, 0.875%, 22/05/25                  | 416,880      | 0.04            |
| EUR 400,000  | Veolia Environnement SA, 1.250%, 15/04/28      | 426,209            | 0.05            | EUR 500,000  | BASF SE, 0.250%, 05/06/27                  | 508,054      | 0.05            |
| EUR 300,000  | Veolia Environnement SA, 0.927%, 04/01/29      | 312,215            | 0.03            | EUR 600,000  | BASF SE, 0.875%, 15/11/27                  | 630,785      | 0.07            |
| EUR 300,000  | Veolia Environnement SA, 1.940%, 07/01/30      | 336,568            | 0.04            | EUR 300,000  | BASF SE, 1.500%, 22/05/30                  | 333,798      | 0.04            |
| EUR 200,000  | Veolia Environnement SA, 0.664%, 15/01/31      | 201,886            | 0.02            | EUR 300,000  | BASF SE, 0.875%, 06/10/31                  | 319,037      | 0.03            |
| EUR 200,000  | Veolia Environnement SA, 0.800%, 15/01/32      | 201,635            | 0.02            | EUR 400,000  | BASF SE, 1.625%, 15/11/37                  | 451,670      | 0.05            |
| EUR 400,000  | Veolia Environnement SA, 6.125%, 25/11/33      | 649,716            | 0.07            | EUR 200,000  | Berlin Hyp AG, 0.375%, 28/08/23            | 203,436      | 0.02            |
| EUR 300,000  | Vinci SA, 1.000%, 26/09/25                     | 313,442            | 0.03            | EUR 400,000  | Berlin Hyp AG, 0.500%, 26/09/23            | 404,898      | 0.04            |
| EUR 600,000  | Vinci SA, zero coupon, 27/11/28                | 591,520            | 0.06            | EUR 500,000  | Berlin Hyp AG, 1.250%, 22/01/25            | 522,267      | 0.06            |
| EUR 1,300,000  | Vinci SA, 1.625%, 18/01/29                     | 1,428,247          | 0.15            | EUR 400,000  | Berlin Hyp AG, 1.000%, 05/02/26            | 420,065      | 0.04            |
| EUR 300,000  | Vivendi SA, 1.125%, 24/11/23                   | 308,366            | 0.03            | EUR 300,000  | Berlin Hyp AG, 1.125%, 25/10/27            | 315,335      | 0.03            |
| EUR 600,000  | Vivendi SA, 0.875%, 18/09/24                   | 615,445            | 0.06            | EUR 200,000  | Berlin Hyp AG, 1.500%, 18/04/28            | 214,351      | 0.02            |
| EUR 500,000  | Vivendi SA, 0.625%, 11/06/25                   | 509,382            | 0.05            | EUR 200,000  | Berlin Hyp AG, 0.500%, 05/11/29            | 203,869      | 0.02            |
| EUR 200,000  | Vivendi SA, 1.875%, 26/05/26                   | 215,854            | 0.02            | EUR 400,000  | Bertelsmann SE & Co KGaA, 2.625%, 02/08/22 | 413,032      | 0.04            |
| EUR 500,000  | Vivendi SA, 1.125%, 11/12/28                   | 521,024            | 0.05            | EUR 500,000  | Bertelsmann SE & Co KGaA, 1.250%, 29/09/25 | 528,121      | 0.06            |
| EUR 200,000  | Wendel SA, 2.500%, 09/02/27                    | 222,177            | 0.02            | EUR 300,000  | Bertelsmann SE & Co KGaA, 1.125%, 27/04/26 | 316,257      | 0.03            |
| EUR 500,000  | Worldline SA, 0.500%, 30/06/23                 | 506,196            | 0.05            | EUR 400,000  | Bertelsmann SE & Co KGaA, 2.000%, 01/04/28 | 445,011      | 0.05            |
| EUR 200,000  | Worldline SA, 0.250%, 18/09/24                 | 201,436            | 0.02            | EUR 200,000  | Bertelsmann SE & Co KGaA, 1.500%, 15/05/30 | 216,999      | 0.02            |
| EUR 450,000  | WPP Finance SA, 2.250%, 22/09/26               | 499,650            | 0.05            | EUR 200,000  | Commerzbank AG, 1.500%, 21/09/22           | 204,275      | 0.02            |
| EUR 400,000  | WPP Finance SA, 2.375%, 19/05/27               | 448,113            | 0.05            | EUR 924,000  | Commerzbank AG, 0.500%, 28/08/23           | 937,016      | 0.10            |
| <b>Total France</b>  |  | <b>232,787,330</b> | <b>24.16</b>    | EUR 400,000  | Commerzbank AG, 0.500%, 13/09/23           | 404,879      | 0.04            |
| <b>Germany</b>   |  |                    |                 | EUR 600,000  | Commerzbank AG, 1.250%, 23/10/23           | 617,725      | 0.07            |
| EUR 300,000  | Aareal Bank AG, 0.375%, 10/04/24               | 304,205            | 0.03            | EUR 400,000  | Commerzbank AG, 1.125%, 24/05/24           | 412,936      | 0.04            |
| EUR 300,000  | Aareal Bank AG, 0.500%, 07/04/27               | 305,005            | 0.03            | EUR 615,000  | Commerzbank AG, 0.625%, 28/08/24           | 628,032      | 0.07            |
| EUR 300,000  | adidas AG, zero coupon, 05/10/28               | 297,380            | 0.03            | EUR 300,000  | Commerzbank AG, 0.250%, 16/09/24           | 301,189      | 0.03            |
|  |  |                    |                 | EUR 400,000  | Commerzbank AG, 0.100%, 11/09/25           | 400,444      | 0.04            |
|  |  |                    |                 | EUR 400,000  | Commerzbank AG, 1.125%, 19/09/25           | 413,680      | 0.04            |
|  |  |                    |                 | EUR 1,000,000  | Commerzbank AG, 1.000%, 04/03/26           | 1,039,457    | 0.11            |
|  |  |                    |                 | EUR 100,000  | Commerzbank AG, 0.750%, 24/03/26           | 101,777      | 0.01            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in Euro)

| Nominal Value  | Description                                   | Market Value | % of Net Assets | Nominal Value  | Description                                  | Market Value | % of Net Assets |
|--|---|--------------|-----------------|--|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 |
| Corporate Bonds - 98.14% (continued)   |   |              |                 | Corporate Bonds - 98.14% (continued)   |  |              |                 |
| Germany (continued)  |   |              |                 | Germany (continued)  |  |              |                 |
| EUR 400,000  | Commerzbank AG, 1.125%, 22/06/26              | 412,934      | 0.04            | EUR 300,000  | Deutsche Boerse AG, 0.125%, 22/02/31         | 295,096      | 0.03            |
| EUR 300,000  | Commerzbank AG, 0.875%, 22/01/27              | 304,981      | 0.03            | EUR 200,000  | Deutsche Kreditbank AG, 0.750%, 26/09/24     | 205,093      | 0.02            |
| EUR 400,000  | Commerzbank AG, 1.875%, 28/02/28              | 430,141      | 0.05            | EUR 200,000  | Deutsche Kreditbank AG, 0.010%, 23/02/26     | 199,870      | 0.02            |
| EUR 59,000   | Commerzbank AG, 1.500%, 28/08/28              | 63,566       | 0.01            | EUR 600,000  | Deutsche Pfandbriefbank AG, 0.750%, 07/02/23 | 608,888      | 0.06            |
| EUR 100,000  | Continental AG, zero coupon, 12/09/23         | 100,115      | 0.01            | EUR 200,000  | Deutsche Pfandbriefbank AG, 0.100%, 02/02/26 | 199,546      | 0.02            |
| EUR 600,000  | Continental AG, 0.375%, 27/06/25              | 606,059      | 0.06            | EUR 200,000  | Deutsche Post AG, 2.750%, 09/10/23           | 213,935      | 0.02            |
| EUR 400,000  | Continental AG, 2.500%, 27/08/26              | 443,670      | 0.05            | EUR 300,000  | Deutsche Post AG, 2.875%, 11/12/24           | 331,503      | 0.04            |
| EUR 300,000  | Covestro AG, 1.750%, 25/09/24                 | 316,265      | 0.03            | EUR 300,000  | Deutsche Post AG, 1.250%, 01/04/26           | 317,757      | 0.03            |
| EUR 600,000  | Covestro AG, 0.875%, 03/02/26                 | 619,151      | 0.07            | EUR 400,000  | Deutsche Post AG, 0.375%, 20/05/26           | 407,750      | 0.04            |
| EUR 300,000  | Covestro AG, 1.375%, 12/06/30                 | 318,922      | 0.03            | EUR 300,000  | Deutsche Post AG, 1.000%, 13/12/27           | 318,440      | 0.03            |
| EUR 300,000  | Deutsche Bahn Finance GMBH, 2.500%, 12/09/23  | 318,363      | 0.03            | EUR 400,000  | Deutsche Post AG, 1.625%, 05/12/28           | 442,789      | 0.05            |
| EUR 800,000  | Deutsche Bahn Finance GMBH, 3.000%, 08/03/24  | 870,206      | 0.09            | EUR 500,000  | Deutsche Post AG, 0.750%, 20/05/29           | 521,315      | 0.06            |
| EUR 300,000  | Deutsche Bahn Finance GMBH, 1.250%, 23/10/25  | 318,062      | 0.03            | EUR 200,000  | Deutsche Post AG, 1.000%, 20/05/32           | 213,156      | 0.02            |
| EUR 600,000  | Deutsche Bahn Finance GMBH, 0.750%, 02/03/26  | 613,345      | 0.06            | EUR 100,000  | Deutsche Post AG, 1.000%, perpetual          | 106,578      | 0.01            |
| EUR 500,000  | Deutsche Bahn Finance GMBH, 0.500%, 09/04/27  | 514,783      | 0.05            | EUR 245,000  | Deutsche Telekom AG, 0.875%, 25/03/26        | 255,110      | 0.03            |
| EUR 300,000  | Deutsche Bahn Finance GMBH, 1.000%, 17/12/27  | 318,545      | 0.03            | EUR 800,000  | Deutsche Telekom AG, 0.500%, 05/07/27        | 817,338      | 0.09            |
| EUR 600,000  | Deutsche Bahn Finance GMBH, 1.125%, 18/12/28  | 645,280      | 0.07            | EUR 585,000  | Deutsche Telekom AG, 1.750%, 25/03/31        | 654,940      | 0.07            |
| EUR 300,000  | Deutsche Bahn Finance GMBH, 2.750%, 19/03/29  | 361,224      | 0.04            | EUR 300,000  | Deutsche Telekom AG, 1.375%, 05/07/34        | 319,262      | 0.03            |
| EUR 1,000,000  | Deutsche Bahn Finance GMBH, 0.375%, 23/06/29  | 1,015,056    | 0.11            | EUR 200,000  | Deutsche Telekom AG, 1.375%, 05/07/34        | 212,841      | 0.02            |
| EUR 600,000  | Deutsche Bahn Finance GMBH, 1.375%, 28/03/31  | 649,869      | 0.07            | EUR 400,000  | Deutsche Telekom AG, 1.750%, 09/12/49        | 413,583      | 0.04            |
| EUR 800,000  | Deutsche Bahn Finance GMBH, 0.875%, 11/07/31  | 819,878      | 0.08            | EUR 400,000  | Deutsche Wohnen SE, 1.000%, 30/04/25         | 414,314      | 0.04            |
| EUR 300,000  | Deutsche Bahn Finance GMBH, 1.500%, 08/12/32  | 336,111      | 0.04            | EUR 300,000  | Deutsche Wohnen SE, 0.500%, 07/04/31         | 301,310      | 0.03            |
| EUR 1,000,000  | Deutsche Bahn Finance GMBH, 0.625%, 15/04/36  | 935,107      | 0.10            | EUR 300,000  | Deutsche Wohnen SE, 1.300%, 07/04/41         | 301,674      | 0.03            |
| EUR 300,000  | Deutsche Bahn Finance GMBH, 0.625%, perpetual | 313,524      | 0.03            | EUR 1,100,000  | Eurogrid GmbH, 1.875%, 10/06/25              | 1,176,973    | 0.12            |
| EUR 310,000  | Deutsche Bahn Finance GMBH, 1.125%, perpetual | 311,014      | 0.03            | EUR 200,000  | Eurogrid GmbH, 1.113%, 15/05/32              | 210,297      | 0.02            |
| EUR 300,000  | Deutsche Bahn Finance GMBH, 0.950%, perpetual | 300,000      | 0.03            | EUR 200,000  | Eurogrid GmbH, 0.741%, 21/04/33              | 200,524      | 0.02            |
| EUR 300,000  | Deutsche Bahn Finance GMBH, 1.600%, perpetual | 302,700      | 0.03            | EUR 700,000  | Evonik Industries AG, 1.000%, 23/01/23       | 711,074      | 0.08            |
| EUR 250,000  | Deutsche Boerse AG, 2.375%, 05/10/22          | 258,731      | 0.03            | EUR 300,000  | Evonik Industries AG, 0.625%, 18/09/25       | 307,077      | 0.03            |
| EUR 200,000  | Deutsche Boerse AG, 1.625%, 08/10/25          | 215,081      | 0.02            | EUR 500,000  | Hamburg Commercial Bank AG, 0.750%, 23/11/23 | 505,112      | 0.05            |
| EUR 100,000  | Deutsche Boerse AG, zero coupon, 22/02/26     | 100,373      | 0.01            | EUR 700,000  | Hamburg Commercial Bank AG, 0.375%, 09/03/26 | 698,565      | 0.07            |
| EUR 200,000  | Deutsche Boerse AG, 1.125%, 26/03/28          | 213,663      | 0.02            |  |  |              |                 |

## Schedule of Investments *(continued)* as at 30 June 2021 (Expressed in Euro)

| Nominal Value   | Description   | Market Value | % of Net Assets | Nominal Value   | Description   | Market Value | % of Net Assets |
|---|---|--------------|-----------------|---|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |   |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |   |              |                 |
| Corporate Bonds - 98.14% <i>(continued)</i>   |   |              |                 | Corporate Bonds - 98.14% <i>(continued)</i>   |   |              |                 |
| Germany <i>(continued)</i>  |   |              |                 | Germany <i>(continued)</i>  |   |              |                 |
| EUR 500,000   | Hannover Rueck SE, 1.125%, 18/04/28                         | 535,403      | 0.06            | EUR 300,000   | Merck Financial Services GmbH, 0.005%, 15/12/23                             | 301,420      | 0.03            |
| EUR 300,000   | Hannover Rueck SE, 1.125%, 09/10/39                         | 301,003      | 0.03            | EUR 300,000   | Merck Financial Services GmbH, 0.125%, 16/07/25                             | 302,585      | 0.03            |
| EUR 300,000   | Hannover Rueck SE, 1.750%, 08/10/40                         | 314,455      | 0.03            | EUR 300,000   | Merck Financial Services GmbH, 0.375%, 05/07/27                             | 304,632      | 0.03            |
| EUR 400,000   | Hannover Rueck SE, 1.375%, 30/06/42                         | 401,516      | 0.04            | EUR 300,000   | Merck Financial Services GmbH, 0.500%, 16/07/28                             | 306,428      | 0.03            |
| EUR 200,000   | Hannover Rueck SE, 3.375%, perpetual                        | 222,883      | 0.02            | EUR 300,000   | Merck Financial Services GmbH, 0.875%, 05/07/31                             | 313,407      | 0.03            |
| EUR 1,000,000   | HeidelbergCement AG, 2.250%, 30/03/23                       | 1,036,284    | 0.11            | EUR 200,000   | Merck KGaA, 2.875%, 25/06/79  | 217,826      | 0.02            |
| EUR 800,000   | HeidelbergCement AG, 2.250%, 03/06/24                       | 849,672      | 0.09            | EUR 400,000   | Merck KGaA, 3.375%, 12/12/74  | 437,946      | 0.05            |
| EUR 600,000   | HeidelbergCement AG, 1.500%, 07/02/25                       | 629,990      | 0.07            | EUR 200,000   | Merck KGaA, 1.625%, 25/06/79  | 206,118      | 0.02            |
| EUR 500,000   | Knorr-Bremse AG, 1.125%, 13/06/25                           | 520,659      | 0.06            | EUR 300,000   | Merck KGaA, 2.875%, 25/06/79  | 326,739      | 0.04            |
| EUR 200,000   | Landesbank Baden-Wuerttemberg, 0.375%, 24/05/24             | 203,001      | 0.02            | EUR 500,000   | Merck KGaA, 1.625%, 09/09/80  | 514,995      | 0.05            |
| EUR 400,000   | Landesbank Baden-Wuerttemberg, 3.625%, 16/06/25             | 445,136      | 0.05            | EUR 200,000   | Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen, 1.250%, 26/05/41 | 202,599      | 0.02            |
| EUR 400,000   | Landesbank Baden-Wuerttemberg, 0.375%, 29/07/26             | 405,938      | 0.04            | EUR 900,000   | Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen, 3.250%, 26/05/49 | 1,045,826    | 0.11            |
| EUR 400,000   | Landesbank Baden-Wuerttemberg, 2.875%, 28/09/26             | 441,424      | 0.05            | EUR 400,000   | O2 Telefonica Deutschland Finanzierungs GmbH, 1.750%, 05/07/25              | 423,375      | 0.05            |
| EUR 500,000   | Landesbank Baden-Wuerttemberg, 0.375%, 18/02/27             | 506,172      | 0.05            | EUR 500,000   | Robert Bosch GmbH, 1.750%, 08/07/24   | 529,978      | 0.06            |
| EUR 300,000   | Landesbank Baden-Wuerttemberg, 0.375%, 30/09/27             | 302,296      | 0.03            | EUR 600,000   | SAP SE, 1.125%, 20/02/23  | 612,410      | 0.06            |
| EUR 200,000   | Landesbank Baden-Wuerttemberg, 2.200%, 09/05/29             | 212,366      | 0.02            | EUR 200,000   | SAP SE, zero coupon, 17/05/23   | 201,073      | 0.02            |
| EUR 500,000   | Landesbank Baden-Wuerttemberg, 0.375%, perpetual            | 499,350      | 0.05            | EUR 400,000   | SAP SE, 0.750%, 10/12/24  | 412,177      | 0.04            |
| EUR 500,000   | Landesbank Baden-Wuerttemberg, 0.375%, perpetual            | 490,981      | 0.05            | EUR 100,000   | SAP SE, 1.000%, 01/04/25  | 104,143      | 0.01            |
| EUR 500,000   | Landesbank Hessen-Thueringen Girozentrale, 0.375%, 12/05/25 | 509,387      | 0.05            | EUR 300,000   | SAP SE, 1.000%, 13/03/26  | 314,799      | 0.03            |
| EUR 800,000   | LANXESS AG, 2.625%, 21/11/22                                | 832,023      | 0.09            | EUR 300,000   | SAP SE, 0.125%, 18/05/26  | 302,804      | 0.03            |
| EUR 400,000   | LANXESS AG, 1.125%, 16/05/25                                | 417,699      | 0.04            | EUR 550,000   | SAP SE, 1.750%, 22/02/27  | 602,563      | 0.06            |
| EUR 300,000   | LEG Immobilien AG, 0.875%, 28/11/27                         | 309,556      | 0.03            | EUR 600,000   | SAP SE, 1.250%, 10/03/28  | 645,132      | 0.07            |
| EUR 500,000   | LEG Immobilien SE, 0.750%, 30/06/31                         | 499,110      | 0.05            | EUR 500,000   | SAP SE, 0.375%, 18/05/29  | 507,384      | 0.05            |
| EUR 350,000   | Linde Finance BV, 2.000%, 18/04/23                          | 364,681      | 0.04            | EUR 400,000   | SAP SE, 1.375%, 13/03/30  | 437,764      | 0.05            |
| EUR 400,000   | Merck Financial Services GmbH, 1.375%, 01/09/22             | 406,260      | 0.04            | EUR 700,000   | SAP SE, 1.625%, 10/03/31  | 782,107      | 0.08            |
|   |   |              |                 | EUR 100,000   | Talanx AG, 3.125%, 13/02/23   | 105,428      | 0.01            |
|   |   |              |                 | EUR 300,000   | Talanx AG, 2.500%, 23/07/26   | 339,284      | 0.04            |
|   |   |              |                 | EUR 500,000   | Talanx AG, 2.250%, 05/12/47   | 536,160      | 0.06            |
|   |   |              |                 | EUR 400,000   | Vier Gas Transport GmbH, 3.125%, 10/07/23                                   | 427,077      | 0.05            |
|   |   |              |                 | EUR 400,000   | Vier Gas Transport GmbH, 2.875%, 12/06/25                                   | 446,415      | 0.05            |
|   |   |              |                 | EUR 300,000   | Vier Gas Transport GmbH, 1.500%, 25/09/28                                   | 326,466      | 0.04            |
|   |   |              |                 | EUR 300,000   | Vier Gas Transport GmbH, 0.125%, 10/09/29                                   | 293,454      | 0.03            |
|   |   |              |                 | EUR 300,000   | Vier Gas Transport GmbH, 0.500%, 10/09/34                                   | 291,228      | 0.03            |
|   |   |              |                 | EUR 200,000   | Vonovia SE, 0.375%, 16/06/27  | 200,107      | 0.02            |
|   |   |              |                 | EUR 700,000   | Vonovia SE, 0.625%, 14/12/29  | 694,203      | 0.07            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in Euro)

| Nominal Value  | Description   | Market Value      | % of Net Assets | Nominal Value  | Description   | Market Value      | % of Net Assets |
|--|---|-------------------|-----------------|--|---|-------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |                   |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |                   |                 |
| Corporate Bonds - 98.14% (continued)   |   |                   |                 | Corporate Bonds - 98.14% (continued)   |   |                   |                 |
| Germany (continued)  |   |                   |                 | Ireland (continued)  |   |                   |                 |
| EUR 200,000  | Vonovia SE, 1.000%, 16/06/33  | 200,682           | 0.02            | EUR 500,000  | Lunar Funding V for Swisscom AG, 1.750%, 15/09/25                     | 538,239           | 0.06            |
| EUR 300,000  | WPP Finance Deutschland GmbH, 1.625%, 23/03/30  | 326,768           | 0.04            | EUR 200,000  | Lunar Funding V for Swisscom AG, 1.125%, 12/10/26                     | 211,260           | 0.02            |
| <b>Total Germany</b>   |   | <b>71,394,681</b> | <b>7.41</b>     | EUR 1,000,000  | Ryanair DAC, 1.125%, 10/03/23   | 1,017,539         | 0.11            |
| Ireland  |   |                   |                 | EUR 100,000  | Ryanair DAC, 0.875%, 25/05/26   | 100,330           | 0.01            |
| EUR 700,000  | Abbott Ireland Financing DAC, 0.875%, 27/09/23  | 717,378           | 0.07            | EUR 500,000  | Smurfit Kappa Acquisitions ULC, 2.875%, 15/01/26                      | 553,123           | 0.06            |
| EUR 300,000  | Abbott Ireland Financing DAC, 0.100%, 19/11/24  | 302,246           | 0.03            | EUR 400,000  | Willow No 2 Ireland PLC for Zurich Insurance Co Ltd, 3.375%, 27/06/22 | 414,714           | 0.04            |
| EUR 400,000  | Abbott Ireland Financing DAC, 1.500%, 27/09/26  | 429,072           | 0.05            | EUR 300,000  | Zurich Finance Ireland Designated Activity Co, 1.625%, 17/06/39       | 328,026           | 0.03            |
| EUR 300,000  | Abbott Ireland Financing DAC, 0.375%, 19/11/27  | 303,675           | 0.03            | EUR 500,000  | Zurich Finance Ireland Designated Activity Co, 1.875%, 17/09/50       | 525,268           | 0.06            |
| EUR 400,000  | AIB Group PLC, 2.250%, 03/07/25   | 433,293           | 0.05            | <b>Total Ireland</b>   |   | <b>14,723,434</b> | <b>1.53</b>     |
| EUR 500,000  | AIB Group PLC, 0.500%, 17/11/27   | 501,114           | 0.05            | Italy  |   |                   |                 |
| EUR 600,000  | Aquarius & Investments PLC for Zurich Insurance Co Ltd, 4.250%, 02/10/43                | 655,352           | 0.07            | EUR 500,000  | 2i Rete Gas SpA, 0.579%, 29/01/31                                     | 489,474           | 0.05            |
| EUR 1,000,000  | Bank of Ireland Group PLC, 0.750%, 08/07/24   | 1,014,981         | 0.11            | EUR 300,000  | A2A SpA, 0.625%, perpetual  | 292,181           | 0.03            |
| EUR 300,000  | CCEP Finance Ireland DAC, zero coupon, 06/09/25   | 300,066           | 0.03            | EUR 500,000  | ACEA SpA, 2.625%, 15/07/24  | 537,378           | 0.06            |
| EUR 300,000  | CCEP Finance Ireland DAC, 0.875%, 06/05/33  | 299,314           | 0.03            | EUR 400,000  | ACEA SpA, 1.000%, 24/10/26  | 415,187           | 0.04            |
| EUR 300,000  | Cloverie PLC for Swiss Reinsurance Co Ltd, 6.625%, 01/09/42                             | 322,911           | 0.03            | EUR 100,000  | ACEA SpA, 1.500%, 08/06/27  | 106,702           | 0.01            |
| EUR 500,000  | Cloverie PLC for Zurich Insurance Co Ltd, 1.750%, 16/09/24                              | 531,571           | 0.06            | EUR 200,000  | ACEA SpA, 1.750%, 23/05/28  | 217,423           | 0.02            |
| EUR 300,000  | Cloverie PLC for Zurich Insurance Co Ltd, 1.500%, 15/12/28                              | 326,853           | 0.03            | EUR 380,000  | ACEA SpA, 0.250%, 28/07/30  | 370,002           | 0.04            |
| EUR 400,000  | CRH Finance DAC, 3.125%, 03/04/23   | 423,252           | 0.04            | EUR 850,000  | Assicurazioni Generali SpA, 5.125%, 16/09/24                          | 1,002,142         | 0.10            |
| EUR 325,000  | CRH Finance DAC, 1.375%, 18/10/28   | 349,560           | 0.04            | EUR 800,000  | Assicurazioni Generali SpA, 4.125%, 04/05/26                          | 937,274           | 0.10            |
| EUR 500,000  | Dell Bank International DAC, 1.625%, perpetual  | 522,073           | 0.05            | EUR 200,000  | Assicurazioni Generali SpA, 3.875%, 29/01/29                          | 235,840           | 0.03            |
| EUR 400,000  | ESB Finance DAC, 2.125%, 08/06/27   | 445,251           | 0.05            | EUR 375,000  | Assicurazioni Generali SpA, 2.429%, 14/07/31                          | 403,809           | 0.04            |
| EUR 300,000  | ESB Finance DAC, 1.750%, 07/02/29   | 331,365           | 0.03            | EUR 400,000  | Assicurazioni Generali SpA, 5.500%, 27/10/47                          | 492,747           | 0.05            |
| EUR 300,000  | ESB Finance DAC, 1.125%, 11/06/30   | 317,173           | 0.03            | EUR 750,000  | Assicurazioni Generali SpA, 5.000%, 08/06/48                          | 909,569           | 0.09            |
| EUR 400,000  | ESB Finance DAC, 1.875%, 14/06/31   | 451,726           | 0.05            | EUR 400,000  | Enel SpA, 5.250%, 20/05/24  | 462,661           | 0.05            |
| EUR 700,000  | Johnson Controls International plc, 1.000%, 15/09/23                                    | 715,939           | 0.07            | EUR 300,000  | Enel SpA, 5.625%, 21/06/27  | 396,635           | 0.04            |
| EUR 135,000  | Johnson Controls International plc / Tyco Fire & Security Finance SCA, 0.375%, 15/09/27 | 135,243           | 0.01            | EUR 600,000  | Enel SpA, 3.500%, 24/05/80  | 655,528           | 0.07            |
| EUR 250,000  | Johnson Controls International plc / Tyco Fire & Security Finance SCA, 1.000%, 15/09/32 | 254,778           | 0.03            | EUR 400,000  | Enel SpA, 3.375%, 24/11/81  | 442,527           | 0.05            |
| EUR 500,000  | Kerry Group Financial Services Unltd Co, 2.375%, 10/09/25                               | 547,801           | 0.06            | EUR 210,000  | Enel SpA, 1.375%, 31/12/99  | 207,303           | 0.02            |
| EUR 400,000  | Kerry Group Financial Services Unltd Co, 0.625%, 20/09/29                               | 402,948           | 0.04            | EUR 300,000  | Enel SpA, 1.875%, 31/12/99  | 294,734           | 0.03            |
|  |   |                   |                 | EUR 200,000  | Enel SpA, 2.500%, 31/12/99  | 209,307           | 0.02            |
|  |   |                   |                 | EUR 100,000  | ERG SpA, 0.500%, 11/09/27   | 99,788            | 0.01            |
|  |   |                   |                 | EUR 400,000  | EssilorLuxottica SA, 2.625%, 10/02/24                                 | 430,281           | 0.05            |
|  |   |                   |                 | EUR 250,000  | FCA Bank SpA, 1.250%, 21/06/22  | 253,312           | 0.03            |
|  |   |                   |                 | EUR 500,000  | FCA Bank SpA, 0.625%, 24/11/22  | 505,038           | 0.05            |
|  |   |                   |                 | EUR 800,000  | FCA Bank SpA, 0.250%, 28/02/23  | 804,396           | 0.08            |
|  |   |                   |                 | EUR 135,000  | FCA Bank SpA, 0.500%, 18/09/23  | 136,435           | 0.01            |
|  |   |                   |                 | EUR 645,000  | FCA Bank SpA, 0.125%, 16/11/23  | 646,878           | 0.07            |
|  |   |                   |                 | EUR 500,000  | FCA Bank SpA, 0.500%, 13/09/24  | 506,745           | 0.05            |
|  |   |                   |                 | EUR 180,000  | Hera SpA, 0.875%, 05/07/27  | 186,996           | 0.02            |
|  |   |                   |                 | EUR 650,000  | Hera SpA, 5.200%, 29/01/28  | 861,160           | 0.09            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in Euro)

| Nominal Value  | Description   | Market Value | % of Net Assets | Nominal Value  | Description  | Market Value      | % of Net Assets |
|--|---|--------------|-----------------|--|--|-------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |                   |                 |
| Corporate Bonds - 98.14% (continued)   |   |              |                 | Corporate Bonds - 98.14% (continued)   |  |                   |                 |
| Italy (continued)  |   |              |                 | Italy (continued)  |  |                   |                 |
| EUR 500,000  | Hera SpA, 0.250%, 03/12/30                                      | 483,661      | 0.05            | EUR 120,000  | Terna Rete Elettrica Nazionale SpA, 0.125%, 25/07/25 | 120,616           | 0.01            |
| EUR 300,000  | Intesa Sanpaolo SpA, 0.875%, 27/06/22                           | 303,281      | 0.03            | EUR 225,000  | Terna Rete Elettrica Nazionale SpA, 1.000%, 10/04/26 | 234,811           | 0.02            |
| EUR 600,000  | Intesa Sanpaolo SpA, 2.125%, 30/08/23                           | 629,025      | 0.07            | EUR 800,000  | Terna Rete Elettrica Nazionale SpA, 1.375%, 26/07/27 | 852,887           | 0.09            |
| EUR 800,000  | Intesa Sanpaolo SpA, 4.000%, 30/10/23                           | 876,499      | 0.09            | EUR 300,000  | Terna Rete Elettrica Nazionale SpA, 1.000%, 11/10/28 | 314,259           | 0.03            |
| EUR 700,000  | Intesa Sanpaolo SpA, 1.375%, 18/01/24                           | 725,895      | 0.08            | EUR 500,000  | Terna Rete Elettrica Nazionale SpA, 0.375%, 25/09/30 | 489,770           | 0.05            |
| EUR 740,000  | Intesa Sanpaolo SpA, 1.000%, 04/07/24                           | 761,764      | 0.08            | EUR 300,000  | Terna Rete Elettrica Nazionale SpA, 0.750%, 24/07/32 | 299,616           | 0.03            |
| EUR 700,000  | Intesa Sanpaolo SpA, 2.125%, 26/05/25                           | 751,490      | 0.08            | EUR 500,000  | Terna SPA, 0.375%, 23/06/29                          | 499,683           | 0.05            |
| EUR 700,000  | Intesa Sanpaolo SpA, 1.000%, 19/11/26                           | 721,339      | 0.08            | EUR 950,000  | UniCredit SpA, 1.000%, 18/01/23                      | 965,959           | 0.10            |
| EUR 295,000  | Intesa Sanpaolo SpA, 0.750%, 16/03/28                           | 296,362      | 0.03            | EUR 700,000  | UniCredit SpA, 2.000%, 04/03/23                      | 724,637           | 0.08            |
| EUR 400,000  | Intesa Sanpaolo SpA, 1.750%, 20/03/28                           | 426,948      | 0.04            | EUR 590,000  | UniCredit SpA, 0.500%, 09/04/25                      | 596,148           | 0.06            |
| EUR 600,000  | Intesa Sanpaolo SpA, 1.750%, 04/07/29                           | 642,117      | 0.07            | EUR 600,000  | UniCredit SpA, 1.250%, 25/06/25                      | 617,494           | 0.06            |
| EUR 300,000  | Iren SpA, 0.875%, 04/11/24                                      | 308,551      | 0.03            | EUR 500,000  | UniCredit SpA, 1.625%, 03/07/25                      | 516,675           | 0.05            |
| EUR 300,000  | Iren SpA, 1.950%, 19/09/25                                      | 321,176      | 0.03            | EUR 500,000  | UniCredit SpA, 0.325%, 19/01/26                      | 498,839           | 0.05            |
| EUR 300,000  | Iren SpA, 1.500%, 24/10/27                                      | 319,981      | 0.03            | EUR 800,000  | UniCredit SpA, 1.200%, 20/01/26                      | 816,488           | 0.09            |
| EUR 250,000  | Iren SpA, 0.875%, 14/10/29                                      | 254,785      | 0.03            | EUR 290,000  | UniCredit SpA, 1.250%, 16/06/26                      | 299,801           | 0.03            |
| EUR 335,000  | Italgas SpA, 0.250%, 24/06/25                                   | 336,791      | 0.04            | EUR 600,000  | UniCredit SpA, 2.125%, 24/10/26                      | 651,846           | 0.07            |
| EUR 400,000  | Italgas SpA, 1.625%, 19/01/27                                   | 430,761      | 0.05            | EUR 500,000  | UniCredit SpA, 2.200%, 22/07/27                      | 531,547           | 0.06            |
| EUR 300,000  | Italgas SpA, zero coupon, 16/02/28                              | 291,743      | 0.03            | EUR 250,000  | UniCredit SpA, 1.800%, 20/01/30                      | 259,308           | 0.03            |
| EUR 400,000  | Italgas SpA, 1.625%, 18/01/29                                   | 434,461      | 0.05            | EUR 700,000  | UniCredit SpA, 0.850%, 19/01/31                      | 687,227           | 0.07            |
| EUR 250,000  | Italgas SpA, 0.875%, 24/04/30                                   | 254,607      | 0.03            | EUR 400,000  | Unione di Banche Italiane SpA, 1.000%, 22/07/22      | 405,286           | 0.04            |
| EUR 500,000  | Italgas SpA, 1.000%, 11/12/31                                   | 509,556      | 0.05            | EUR 500,000  | Unione di Banche Italiane SpA, 0.750%, 17/10/22      | 506,322           | 0.05            |
| EUR 300,000  | Italgas SpA, 0.500%, 16/02/33                                   | 286,857      | 0.03            | EUR 300,000  | Unione di Banche Italiane SpA, 1.500%, 10/04/24      | 312,583           | 0.03            |
| EUR 400,000  | Mediobanca Banca di Credito Finanziario SpA, 0.625%, 27/09/22   | 404,295      | 0.04            | <b>Total Italy</b>   |  | <b>41,572,423</b> | <b>4.31</b>     |
| EUR 280,000  | Mediobanca Di Cred Fin, 1.125%, 15/07/25                        | 290,011      | 0.03            | Japan  |  |                   |                 |
| EUR 500,000  | Mediobanca Di Cred Fin, 0.875%, 15/01/26                        | 511,727      | 0.05            | EUR 500,000  | Asahi Group Holdings Ltd, 0.010%, 19/04/24           | 501,172           | 0.05            |
| EUR 180,000  | Mediobanca Di Cred Fin, 1.000%, 08/09/27                        | 185,251      | 0.02            | EUR 225,000  | Asahi Group Holdings Ltd, 0.155%, 23/10/24           | 226,429           | 0.03            |
| EUR 100,000  | Snam SpA, zero coupon, 12/05/24                                 | 100,321      | 0.01            | EUR 400,000  | Asahi Group Holdings Ltd, 1.151%, 19/09/25           | 418,789           | 0.05            |
| EUR 505,000  | Snam SpA, zero coupon, 15/08/25                                 | 494,633      | 0.05            | EUR 195,000  | Asahi Group Holdings Ltd, 0.336%, 19/04/27           | 195,689           | 0.02            |
| EUR 300,000  | Snam SpA, 1.250%, 28/08/25                                      | 314,607      | 0.03            | EUR 165,000  | Asahi Group Holdings Ltd, 0.541%, 23/10/28           | 166,253           | 0.02            |
| EUR 1,100,000  | Snam SpA, 0.875%, 25/10/26                                      | 1,138,266    | 0.12            | EUR 300,000  | Asahi Group Holdings Ltd, 0.336%, perpetual          | 301,060           | 0.03            |
| EUR 550,000  | Snam SpA, 1.375%, 25/10/27                                      | 585,283      | 0.06            | EUR 300,000  | Mitsubishi UFJ Financial Group Inc, 0.680%, 26/01/23 | 304,428           | 0.03            |
| EUR 500,000  | Snam SpA, 0.750%, 17/06/30                                      | 506,892      | 0.05            | EUR 800,000  | Mitsubishi UFJ Financial Group Inc, 0.980%, 09/10/23 | 821,264           | 0.09            |
| EUR 320,000  | Snam SpA, 1.000%, 12/09/34                                      | 322,656      | 0.03            | EUR 200,000  | Mitsubishi UFJ Financial Group Inc, 0.978%, 09/06/24 | 206,523           | 0.02            |
| EUR 800,000  | Societa Iniziative Autostradali e Servizi SpA, 3.375%, 13/02/24 | 865,783      | 0.09            | EUR 500,000  | Mitsubishi UFJ Financial Group Inc, 0.339%, 19/07/24 | 506,573           | 0.05            |
| EUR 300,000  | Terna Rete Elettrica Nazionale SpA, 1.000%, 23/07/23            | 307,790      | 0.03            | EUR 375,000  | Mizuho Financial Group Inc, 1.020%, 11/10/23         | 385,134           | 0.04            |
| EUR 400,000  | Terna Rete Elettrica Nazionale SpA, 4.900%, 28/10/24            | 466,004      | 0.05            |  |  |                   |                 |

## Schedule of Investments *(continued)* as at 30 June 2021 (Expressed in Euro)

| Nominal Value   | Description   | Market Value      | % of Net Assets | Nominal Value   | Description   | Market Value | % of Net Assets |
|---|---|-------------------|-----------------|---|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |   |                   |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |   |              |                 |
| Corporate Bonds - 98.14% <i>(continued)</i>   |   |                   |                 | Corporate Bonds - 98.14% <i>(continued)</i>   |   |              |                 |
| Japan <i>(continued)</i>  |   |                   |                 | Luxembourg <i>(continued)</i>   |   |              |                 |
| EUR 300,000   | Mizuho Financial Group Inc, 0.118%, 06/09/24          | 301,632           | 0.03            | EUR 400,000   | Becton Dickinson Euro Finance Sarl, 0.632%, 04/06/23                | 405,444      | 0.04            |
| EUR 300,000   | Mizuho Financial Group Inc, 0.956%, 16/10/24          | 309,840           | 0.03            | EUR 300,000   | Becton Dickinson Euro Finance Sarl, 1.208%, 04/06/26                | 313,712      | 0.03            |
| EUR 350,000   | Mizuho Financial Group Inc, 0.214%, 07/10/25          | 352,479           | 0.04            | EUR 300,000   | Becton Dickinson Euro Finance Sarl, 1.213%, 12/02/36                | 296,422      | 0.03            |
| EUR 500,000   | Mizuho Financial Group Inc, 0.184%, 13/04/26          | 500,064           | 0.05            | EUR 100,000   | Blackstone Property Partners Europe Holdings Sarl, 1.400%, 06/07/22 | 101,064      | 0.01            |
| EUR 300,000   | Mizuho Financial Group Inc, 1.598%, 10/04/28          | 325,581           | 0.04            | EUR 300,000   | Blackstone Property Partners Europe Holdings Sarl, 0.500%, 12/09/23 | 302,491      | 0.03            |
| EUR 100,000   | Mizuho Financial Group Inc, 0.402%, 06/09/29          | 98,520            | 0.01            | EUR 300,000   | Blackstone Property Partners Europe Holdings Sarl, 2.000%, 15/02/24 | 312,505      | 0.03            |
| EUR 500,000   | Mizuho Financial Group Inc, 0.797%, 15/04/30          | 508,135           | 0.05            | EUR 400,000   | Blackstone Property Partners Europe Holdings Sarl, 2.200%, 24/07/25 | 427,056      | 0.05            |
| EUR 300,000   | Mizuho Financial Group Inc, 0.693%, 07/10/30          | 300,753           | 0.03            | EUR 500,000   | Blackstone Property Partners Europe Holdings Sarl, 1.250%, 26/04/27 | 510,706      | 0.05            |
| EUR 500,000   | Mizuho Financial Group Inc, 0.843%, 12/04/33          | 499,325           | 0.05            | EUR 300,000   | Blackstone Property Partners Europe Holdings Sarl, 1.750%, 12/03/29 | 311,169      | 0.03            |
| EUR 300,000   | Sumitomo Mitsui Banking Corp, 2.750%, 24/07/23        | 318,645           | 0.03            | EUR 800,000   | CK Hutchison Group Telecom Finance SA, 0.375%, 17/10/23             | 806,864      | 0.08            |
| EUR 300,000   | Sumitomo Mitsui Financial Group Inc, 0.819%, 23/07/23 | 306,355           | 0.03            | EUR 600,000   | CK Hutchison Group Telecom Finance SA, 0.750%, 17/04/26             | 613,898      | 0.06            |
| EUR 300,000   | Sumitomo Mitsui Financial Group Inc, 0.465%, 30/05/24 | 304,925           | 0.03            | EUR 600,000   | CK Hutchison Group Telecom Finance SA, 1.125%, 17/10/28             | 619,716      | 0.07            |
| EUR 1,000,000   | Sumitomo Mitsui Financial Group Inc, 1.546%, 15/06/26 | 1,067,164         | 0.11            | EUR 400,000   | CK Hutchison Group Telecom Finance SA, 1.500%, 17/10/31             | 416,084      | 0.04            |
| EUR 300,000   | Sumitomo Mitsui Financial Group Inc, 1.413%, 14/06/27 | 319,023           | 0.03            | EUR 290,000   | CPI Property Group SA, 2.750%, 12/05/26                             | 315,507      | 0.03            |
| EUR 300,000   | Sumitomo Mitsui Financial Group Inc, 0.303%, 28/10/27 | 297,868           | 0.03            | EUR 1,000,000   | CPI Property Group SA, 1.625%, 23/04/27                             | 1,027,937    | 0.11            |
| EUR 800,000   | Sumitomo Mitsui Financial Group Inc, 0.632%, 23/10/29 | 804,094           | 0.09            | EUR 300,000   | CPI Property Group SA, 1.500%, 27/01/31                             | 292,220      | 0.03            |
| <b>Total Japan</b>  |   | <b>10,647,717</b> | <b>1.11</b>     | EUR 100,000   | Grand City Properties SA, 1.375%, 03/08/26                          | 105,612      | 0.01            |
| Jersey  |   |                   |                 | EUR 500,000   | Grand City Properties SA, 1.500%, 22/02/27                          | 529,786      | 0.06            |
| EUR 600,000   | Aptiv PLC, 1.500%, 10/03/25                           | 627,853           | 0.07            | EUR 300,000   | Grand City Properties SA, 0.125%, 11/01/28                          | 291,303      | 0.03            |
| EUR 200,000   | Aptiv PLC, 1.600%, 15/09/28                           | 214,086           | 0.02            | EUR 700,000   | Grand City Properties SA, 1.500%, 31/12/99                          | 683,232      | 0.07            |
| EUR 500,000   | Heathrow Funding Ltd, 1.500%, 11/02/30                | 514,211           | 0.05            | EUR 300,000   | Grand City Properties SA, 0.125%, perpetual                         | 291,303      | 0.03            |
| EUR 100,000   | Heathrow Funding Ltd, 1.125%, 08/10/30                | 98,881            | 0.01            | EUR 200,000   | Hannover Finance Luxembourg SA, 5.000%, 30/06/43                    | 219,309      | 0.02            |
| EUR 900,000   | Heathrow Funding Ltd, 1.875%, 14/03/34                | 938,433           | 0.10            | EUR 300,000   | HeidelbergCement Finance Luxembourg SA, 0.500%, 09/08/22            | 301,980      | 0.03            |
| EUR 400,000   | Swiss Re Finance Jersey Ltd, 1.375%, 27/05/23         | 411,339           | 0.04            | EUR 600,000   | HeidelbergCement Finance Luxembourg SA, 1.625%, 07/04/26            | 639,506      | 0.07            |
| <b>Total Jersey</b>   |   | <b>2,804,803</b>  | <b>0.29</b>     |   |   |              |                 |
| Luxembourg  |   |                   |                 |   |   |              |                 |
| EUR 300,000   | Aroundtown SA, 1.000%, 07/01/25                       | 307,997           | 0.03            |   |   |              |                 |
| EUR 200,000   | Aroundtown SA, 0.625%, 09/07/25                       | 202,969           | 0.02            |   |   |              |                 |
| EUR 400,000   | Aroundtown SA, 1.875%, 19/01/26                       | 428,286           | 0.05            |   |   |              |                 |
| EUR 400,000   | Aroundtown SA, zero coupon, 16/07/26                  | 390,507           | 0.04            |   |   |              |                 |
| EUR 400,000   | Aroundtown SA, 2.000%, 02/11/26                       | 429,551           | 0.05            |   |   |              |                 |
| EUR 200,000   | Aroundtown SA, 1.625%, 31/01/28                       | 210,789           | 0.02            |   |   |              |                 |
| EUR 1,000,000   | Aroundtown SA, 1.450%, 09/07/28                       | 1,043,136         | 0.11            |   |   |              |                 |
| EUR 500,000   | Aroundtown SA, 2.875%, perpetual                      | 511,280           | 0.05            |   |   |              |                 |

## Schedule of Investments *(continued)* as at 30 June 2021 (Expressed in Euro)

| Nominal Value   | Description  | Market Value | % of Net Assets | Nominal Value   | Description   | Market Value | % of Net Assets |
|---|--|--------------|-----------------|---|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |   |              |                 |
| Corporate Bonds - 98.14% <i>(continued)</i>   |  |              |                 | Corporate Bonds - 98.14% <i>(continued)</i>   |   |              |                 |
| Luxembourg <i>(continued)</i>   |  |              |                 | Luxembourg <i>(continued)</i>   |   |              |                 |
| EUR 200,000   | HeidelbergCement Finance Luxembourg SA, 1.500%, 14/06/27 | 213,713      | 0.02            | EUR 535,000   | Medtronic Global Holdings SCA, 1.750%, 02/07/49         | 567,417      | 0.06            |
| EUR 200,000   | HeidelbergCement Finance Luxembourg SA, 1.125%, 01/12/27 | 209,754      | 0.02            | EUR 500,000   | Medtronic Global Holdings SCA, 1.625%, 15/10/50         | 511,770      | 0.05            |
| EUR 400,000   | HeidelbergCement Finance Luxembourg SA, 1.750%, 24/04/28 | 434,072      | 0.05            | EUR 300,000   | Medtronic Global Holdings SCA, zero coupon, perpetual   | 301,684      | 0.03            |
| EUR 290,000   | Holcim Finance Luxembourg SA, 2.375%, 09/04/25           | 314,496      | 0.03            | EUR 200,000   | Mohawk Capital Finance SA, 1.750%, 12/06/27             | 213,845      | 0.02            |
| EUR 300,000   | Holcim Finance Luxembourg SA, 0.500%, 29/11/26           | 304,645      | 0.03            | EUR 900,000   | Nestle Finance International Ltd, 0.375%, 18/01/24      | 913,789      | 0.10            |
| EUR 500,000   | Holcim Finance Luxembourg SA, 0.125%, 19/07/27           | 494,582      | 0.05            | EUR 590,000   | Nestle Finance International Ltd, zero coupon, 12/11/24 | 574,767      | 0.06            |
| EUR 800,000   | Holcim Finance Luxembourg SA, 2.250%, 26/05/28           | 897,274      | 0.09            | EUR 300,000   | Nestle Finance International Ltd, 0.000%, 03/12/25      | 301,420      | 0.03            |
| EUR 500,000   | Holcim Finance Luxembourg SA, 1.750%, 29/08/29           | 546,775      | 0.06            | EUR 600,000   | Nestle Finance International Ltd, 1.125%, 01/04/26      | 633,829      | 0.07            |
| EUR 500,000   | Holcim Finance Luxembourg SA, 0.500%, 23/04/31           | 488,392      | 0.05            | EUR 500,000   | Nestle Finance International Ltd, 0.000%, 14/06/26      | 501,405      | 0.05            |
| EUR 285,000   | Holcim Finance Luxembourg SA, 0.625%, 19/01/33           | 273,384      | 0.03            | EUR 240,000   | Nestle Finance International Ltd, 0.125%, 12/11/27      | 241,129      | 0.03            |
| EUR 200,000   | John Deere Cash Management SA, 0.500%, 15/09/23          | 203,926      | 0.02            | EUR 500,000   | Nestle Finance International Ltd, 0.250%, 14/06/29      | 502,639      | 0.05            |
| EUR 400,000   | John Deere Cash Management SA, 1.375%, 02/04/24          | 417,682      | 0.04            | EUR 500,000   | Nestle Finance International Ltd, 1.250%, 02/11/29      | 541,543      | 0.06            |
| EUR 400,000   | John Deere Cash Management SA, 1.850%, 02/04/28          | 444,680      | 0.05            | EUR 600,000   | Nestle Finance International Ltd, 1.500%, 01/04/30      | 663,909      | 0.07            |
| EUR 400,000   | John Deere Cash Management SA, 2.200%, 02/04/32          | 471,614      | 0.05            | EUR 1,300,000   | Nestle Finance International Ltd, 0.375%, 12/05/32      | 1,270,311    | 0.13            |
| EUR 400,000   | John Deere Cash Management SA, 1.650%, 13/06/39          | 455,176      | 0.05            | EUR 385,000   | Nestle Finance International Ltd, 0.625%, 14/02/34      | 386,537      | 0.04            |
| EUR 200,000   | Medtronic Global Holdings SCA, zero coupon, 02/12/22     | 200,989      | 0.02            | EUR 370,000   | Nestle Finance International Ltd, 0.875%, 14/06/41      | 368,068      | 0.04            |
| EUR 800,000   | Medtronic Global Holdings SCA, 0.375%, 07/03/23          | 809,076      | 0.09            | EUR 200,000   | Novartis Finance SA, 0.500%, 14/08/23                   | 203,123      | 0.02            |
| EUR 600,000   | Medtronic Global Holdings SCA, 0.250%, 02/07/25          | 607,390      | 0.06            | EUR 700,000   | Novartis Finance SA, 0.125%, 20/09/23                   | 707,037      | 0.07            |
| EUR 600,000   | Medtronic Global Holdings SCA, zero coupon, 15/10/25     | 601,108      | 0.06            | EUR 300,000   | Novartis Finance SA, 1.625%, 09/11/26                   | 327,682      | 0.04            |
| EUR 800,000   | Medtronic Global Holdings SCA, 1.125%, 07/03/27          | 843,674      | 0.09            | EUR 100,000   | Novartis Finance SA, 1.125%, 30/09/27                   | 106,431      | 0.01            |
| EUR 595,000   | Medtronic Global Holdings SCA, 0.375%, 15/10/28          | 599,477      | 0.06            | EUR 1,000,000   | Novartis Finance SA, zero coupon, 23/09/28              | 986,991      | 0.10            |
| EUR 600,000   | Medtronic Global Holdings SCA, 1.625%, 07/03/31          | 660,425      | 0.07            | EUR 200,000   | Novartis Finance SA, 1.375%, 14/08/30                   | 218,921      | 0.02            |
| EUR 300,000   | Medtronic Global Holdings SCA, 1.000%, 02/07/31          | 311,504      | 0.03            | EUR 400,000   | Novartis Finance SA, 1.700%, 14/08/38                   | 458,830      | 0.05            |
| EUR 515,000   | Medtronic Global Holdings SCA, 0.750%, 15/10/32          | 518,289      | 0.06            | EUR 300,000   | Novartis Finance SA, 0.625%, perpetual                  | 310,968      | 0.03            |
| EUR 600,000   | Medtronic Global Holdings SCA, 2.250%, 07/03/39          | 702,359      | 0.07            | EUR 300,000   | SELP Finance Sarl, 1.250%, 25/10/23                     | 307,758      | 0.03            |
| EUR 600,000   | Medtronic Global Holdings SCA, 1.500%, 02/07/39          | 628,001      | 0.07            | EUR 400,000   | SELP Finance Sarl, 1.500%, 20/11/25                     | 420,221      | 0.04            |
| EUR 350,000   | Medtronic Global Holdings SCA, 1.375%, 15/10/40          | 355,986      | 0.04            | EUR 200,000   | SELP Finance Sarl, 1.500%, 20/12/26                     | 210,412      | 0.02            |
|   |  |              |                 | EUR 500,000   | SES SA, 0.875%, 04/11/27                                | 511,318      | 0.05            |
|   |  |              |                 | EUR 1,000,000   | Simon International Finance SCA, 1.375%, 18/11/22       | 1,017,548    | 0.11            |

## Schedule of Investments *(continued)* as at 30 June 2021 (Expressed in Euro)

| Nominal Value   | Description  | Market Value      | % of Net Assets | Nominal Value   | Description   | Market Value | % of Net Assets |
|---|--|-------------------|-----------------|---|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |  |                   |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |   |              |                 |
| Corporate Bonds - 98.14% <i>(continued)</i>   |  |                   |                 | Corporate Bonds - 98.14% <i>(continued)</i>   |   |              |                 |
| Luxembourg <i>(continued)</i>   |  |                   |                 | Netherlands <i>(continued)</i>  |   |              |                 |
| EUR 200,000   | Simon International Finance SCA, 1.250%, 13/05/25      | 209,171           | 0.02            | EUR 500,000   | Achmea BV, 1.500%, 26/05/27   | 533,597      | 0.06            |
| EUR 400,000   | Swiss Re Finance Luxembourg SA, 2.534%, 30/04/50       | 441,434           | 0.05            | EUR 400,000   | Achmea BV, 6.000%, 04/04/43   | 439,556      | 0.05            |
| EUR 500,000   | Talanx Finanz Luxembourg SA, 8.367%, 15/06/42          | 539,545           | 0.06            | EUR 600,000   | Achmea BV, 4.250%, perpetual  | 662,254      | 0.07            |
| EUR 300,000   | Whirlpool Finance Luxembourg Sarl, 1.250%, 02/11/26    | 316,412           | 0.03            | EUR 400,000   | Adecco International Financial Services BV, 1.000%, 02/12/24          | 415,211      | 0.04            |
| EUR 800,000   | Whirlpool Finance Luxembourg Sarl, 0.500%, 20/02/28    | 803,491           | 0.08            | EUR 425,000   | Aegon Bank NV, 0.625%, 21/06/24                                       | 433,014      | 0.05            |
| <b>Total Luxembourg</b>   |  | <b>43,259,139</b> | <b>4.49</b>     | EUR 200,000   | Aegon NV, 1.000%, 08/12/23  | 205,979      | 0.02            |
| Mexico  |  |                   |                 | EUR 450,000   | Aegon NV, 4.000%, 25/04/44  | 494,539      | 0.05            |
| EUR 600,000   | America Movil SAB de CV, 4.750%, 28/06/22              | 629,574           | 0.07            | EUR 200,000   | Akzo Nobel NV, 1.750%, 07/11/24                                       | 213,178      | 0.02            |
| EUR 500,000   | America Movil SAB de CV, 3.259%, 22/07/23              | 534,263           | 0.06            | EUR 400,000   | Akzo Nobel NV, 1.125%, 08/04/26                                       | 423,071      | 0.04            |
| EUR 500,000   | America Movil SAB de CV, 1.500%, 10/03/24              | 519,860           | 0.05            | EUR 500,000   | Akzo Nobel NV, 1.625%, 14/04/30                                       | 547,838      | 0.06            |
| EUR 300,000   | America Movil SAB de CV, 0.750%, 26/06/27              | 305,727           | 0.03            | EUR 300,000   | Alliander NV, 1.625%, perpetual                                       | 312,682      | 0.03            |
| EUR 500,000   | America Movil SAB de CV, 2.125%, 10/03/28              | 554,255           | 0.06            | EUR 300,000   | Allianz Finance II BV, 0.250%, 06/06/23                               | 302,928      | 0.03            |
| EUR 300,000   | America Movil SAB de CV, 6.375%, 06/09/73              | 338,421           | 0.03            | EUR 100,000   | Allianz Finance II BV, zero coupon, 14/01/25                          | 100,511      | 0.01            |
| EUR 200,000   | Fomento Economico Mexicano SAB de CV, 0.500%, 28/05/28 | 198,102           | 0.02            | EUR 300,000   | Allianz Finance II BV, 0.875%, 15/01/26                               | 313,361      | 0.03            |
| EUR 200,000   | Fomento Economico Mexicano SAB de CV, 1.000%, 28/05/33 | 194,700           | 0.02            | EUR 400,000   | Allianz Finance II BV, 0.875%, 06/12/27                               | 421,216      | 0.04            |
| <b>Total Mexico</b>   |  | <b>3,274,902</b>  | <b>0.34</b>     | EUR 400,000   | Allianz Finance II BV, 3.000%, 13/03/28                               | 479,505      | 0.05            |
| Netherlands   |  |                   |                 | EUR 400,000   | Allianz Finance II BV, 1.500%, 15/01/30                               | 443,398      | 0.05            |
| EUR 400,000   | ABB Finance BV, 0.625%, 03/05/23                       | 405,632           | 0.04            | EUR 200,000   | Allianz Finance II BV, 0.500%, 14/01/31                               | 202,955      | 0.02            |
| EUR 400,000   | ABB Finance BV, 0.750%, 16/05/24                       | 409,453           | 0.04            | EUR 600,000   | Allianz Finance II BV, 1.375%, 21/04/31                               | 664,175      | 0.07            |
| EUR 205,000   | ABB Finance BV, zero coupon, 19/01/30                  | 198,112           | 0.02            | EUR 600,000   | Argentum Netherlands BV for Givaudan SA, 2.000%, 17/09/30             | 684,694      | 0.07            |
| EUR 700,000   | Abn Amro Bank NV, 1.250%, 28/05/25                     | 731,203           | 0.08            | EUR 200,000   | Argentum Netherlands BV for Zurich Insurance Co Ltd, 3.500%, 01/10/46 | 227,766      | 0.02            |
| EUR 200,000   | Abn Amro Bank NV, 0.600%, 15/01/27                     | 202,978           | 0.02            | EUR 300,000   | Argentum Netherlands BV for Zurich Insurance Co Ltd, 2.750%, 19/02/49 | 336,134      | 0.04            |
| EUR 600,000   | ABN AMRO Bank NV, 7.125%, 06/07/22                     | 643,454           | 0.07            | EUR 300,000   | ASML Holding NV, 0.625%, 07/07/22                                     | 302,218      | 0.03            |
| EUR 500,000   | ABN AMRO Bank NV, 0.500%, 17/07/23                     | 508,116           | 0.05            | EUR 400,000   | ASML Holding NV, 3.375%, 19/09/23                                     | 432,933      | 0.05            |
| EUR 600,000   | ABN AMRO Bank NV, 2.500%, 29/11/23                     | 639,996           | 0.07            | EUR 600,000   | ASML Holding NV, 1.375%, 07/07/26                                     | 640,841      | 0.07            |
| EUR 1,000,000   | ABN AMRO Bank NV, 0.875%, 15/01/24                     | 1,028,673         | 0.11            | EUR 400,000   | ASML Holding NV, 1.625%, 28/05/27                                     | 435,293      | 0.05            |
| EUR 858,000   | ABN AMRO Bank NV, 1.000%, 16/04/25                     | 895,324           | 0.09            | EUR 400,000   | ASML Holding NV, 0.625%, 07/05/29                                     | 411,906      | 0.04            |
| EUR 400,000   | ABN AMRO Bank NV, 0.875%, 22/04/25                     | 415,621           | 0.04            | EUR 550,000   | ASML Holding NV, 0.250%, 25/02/30                                     | 546,778      | 0.06            |
| EUR 200,000   | ABN AMRO Bank NV, 0.500%, 15/04/26                     | 205,199           | 0.02            | EUR 300,000   | ASR Nederland NV, 5.125%, 29/09/45                                    | 353,975      | 0.04            |
| EUR 600,000   | ABN AMRO Bank NV, 2.875%, 18/01/28                     | 625,342           | 0.07            | EUR 400,000   | ASR Nederland NV, 3.375%, 02/05/49                                    | 447,448      | 0.05            |
|   |  |                   |                 | EUR 600,000   | ASR Nederland NV, 5.000%, perpetual                                   | 681,269      | 0.07            |
|   |  |                   |                 | EUR 300,000   | BASF Finance Europe NV, 0.750%, 10/11/26                              | 313,121      | 0.03            |



## Schedule of Investments (continued) as at 30 June 2021 (Expressed in Euro)

| Nominal Value  | Description  | Market Value | % of Net Assets | Nominal Value  | Description   | Market Value | % of Net Assets |
|--|--|--------------|-----------------|--|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |              |                 |
| Corporate Bonds - 98.14% (continued)   |  |              |                 | Corporate Bonds - 98.14% (continued)   |   |              |                 |
| Netherlands (continued)  |  |              |                 | Netherlands (continued)  |   |              |                 |
| EUR 400,000  | Brenntag Finance BV, 1.125%, 27/09/25                  | 416,118      | 0.04            | EUR 400,000  | Deutsche Post Finance BV, 2.950%, 27/06/22                  | 412,976      | 0.04            |
| EUR 500,000  | Bunge Finance Europe BV, 1.850%, 16/06/23              | 516,152      | 0.05            | EUR 850,000  | Deutsche Telekom International Finance BV, 4.250%, 13/07/22 | 890,426      | 0.09            |
| EUR 300,000  | Coca-Cola HBC Finance BV, 1.875%, 11/11/24             | 320,074      | 0.03            | EUR 200,000  | Deutsche Telekom International Finance BV, 0.625%, 01/12/22 | 202,702      | 0.02            |
| EUR 500,000  | Coca-Cola HBC Finance BV, 1.000%, 14/05/27             | 520,645      | 0.05            | EUR 800,000  | Deutsche Telekom International Finance BV, 0.625%, 03/04/23 | 812,475      | 0.09            |
| EUR 360,000  | Coca-Cola HBC Finance BV, 0.625%, 21/11/29             | 364,042      | 0.04            | EUR 800,000  | Deutsche Telekom International Finance BV, 0.875%, 30/01/24 | 821,781      | 0.09            |
| EUR 400,000  | Coca-Cola HBC Finance BV, 1.625%, 14/05/31             | 439,401      | 0.05            | EUR 300,000  | Deutsche Telekom International Finance BV, 2.750%, 24/10/24 | 329,495      | 0.04            |
| EUR 200,000  | Compass Group Finance Netherlands BV, 1.500%, 05/09/28 | 217,882      | 0.02            | EUR 400,000  | Deutsche Telekom International Finance BV, 0.625%, 13/12/24 | 410,075      | 0.04            |
| EUR 600,000  | Compass Group International BV, 0.625%, 03/07/24       | 612,329      | 0.06            | EUR 200,000  | Deutsche Telekom International Finance BV, 4.875%, 22/04/25 | 237,924      | 0.03            |
| EUR 400,000  | Conti-Gummi Finance BV, 2.125%, 27/11/23               | 419,989      | 0.04            | EUR 600,000  | Deutsche Telekom International Finance BV, 1.375%, 01/12/25 | 637,317      | 0.07            |
| EUR 335,000  | Conti-Gummi Finance BV, 1.125%, 25/09/24               | 346,032      | 0.04            | EUR 300,000  | Deutsche Telekom International Finance BV, 1.125%, 22/05/26 | 315,917      | 0.03            |
| EUR 550,000  | Cooperatieve Rabobank UA, 4.125%, 14/09/22             | 577,895      | 0.06            | EUR 600,000  | Deutsche Telekom International Finance BV, 1.375%, 30/01/27 | 642,025      | 0.07            |
| EUR 700,000  | Cooperatieve Rabobank UA, 0.500%, 06/12/22             | 709,454      | 0.07            | EUR 600,000  | Deutsche Telekom International Finance BV, 3.250%, 17/01/28 | 721,474      | 0.08            |
| EUR 800,000  | Cooperatieve Rabobank UA, 2.375%, 22/05/23             | 841,701      | 0.09            | EUR 800,000  | Deutsche Telekom International Finance BV, 1.500%, 03/04/28 | 867,249      | 0.09            |
| EUR 400,000  | Cooperatieve Rabobank UA, 3.875%, 25/07/23             | 432,621      | 0.05            | EUR 500,000  | Deutsche Telekom International Finance BV, 2.000%, 01/12/29 | 567,612      | 0.06            |
| EUR 700,000  | Cooperatieve Rabobank UA, 0.750%, 29/08/23             | 714,699      | 0.08            | EUR 200,000  | Deutsche Telekom International Finance BV, 7.500%, 24/01/33 | 345,743      | 0.04            |
| EUR 700,000  | Cooperatieve Rabobank UA, 0.625%, 27/02/24             | 714,515      | 0.07            | EUR 360,000  | Diageo Capital BV, 0.125%, 28/09/28                         | 358,297      | 0.04            |
| EUR 1,500,000  | Cooperatieve Rabobank UA, 4.125%, 14/07/25             | 1,761,061    | 0.18            | EUR 300,000  | Digital Dutch Finco BV, 1.500%, 15/03/30                    | 316,446      | 0.03            |
| EUR 1,100,000  | Cooperatieve Rabobank UA, 1.250%, 23/03/26             | 1,170,751    | 0.12            | EUR 427,000  | Digital Dutch Finco BV, 1.000%, 15/01/32                    | 422,533      | 0.04            |
| EUR 300,000  | Cooperatieve Rabobank UA, 0.250%, 30/10/26             | 303,323      | 0.03            | EUR 1,030,000  | Digital Intrepid Holding BV, 0.625%, 15/07/31               | 994,099      | 0.10            |
| EUR 1,100,000  | Cooperatieve Rabobank UA, 1.375%, 03/02/27             | 1,185,366    | 0.12            | EUR 300,000  | EDP Finance BV, 2.375%, 23/03/23                            | 313,516      | 0.03            |
| EUR 500,000  | Cooperatieve Rabobank UA, 0.875%, 05/05/28             | 517,826      | 0.05            | EUR 300,000  | EDP Finance BV, 1.875%, 29/09/23                            | 313,774      | 0.03            |
| EUR 400,000  | Cooperatieve Rabobank UA, 1.125%, 07/05/31             | 426,399      | 0.05            | EUR 500,000  | EDP Finance BV, 1.125%, 12/02/24                            | 516,324      | 0.05            |
| EUR 400,000  | Cooperatieve Rabobank UA, 0.625%, 25/02/33             | 398,423      | 0.04            | EUR 400,000  | EDP Finance BV, 2.000%, 22/04/25                            | 430,171      | 0.05            |
| EUR 500,000  | CRH Funding BV, 1.875%, 09/01/24                       | 523,044      | 0.06            | EUR 400,000  | EDP Finance BV, 1.625%, 26/01/26                            | 427,513      | 0.05            |
| EUR 700,000  | CRH Funding BV, 1.625%, perpetual                      | 768,868      | 0.08            | EUR 300,000  | EDP Finance BV, 0.375%, 16/09/26                            | 302,840      | 0.03            |
| EUR 400,000  | de Volksbank NV, 0.750%, 25/06/23                      | 407,498      | 0.04            | EUR 300,000  | EDP Finance BV, 1.500%, 22/11/27                            | 322,122      | 0.03            |
| EUR 300,000  | de Volksbank NV, 0.010%, 16/09/24                      | 301,724      | 0.03            | EUR 300,000  | EDP Finance BV, 1.875%, perpetual                           | 323,496      | 0.03            |
| EUR 500,000  | de Volksbank NV, 1.750%, 22/10/30                      | 524,187      | 0.06            | EUR 400,000  | ELM BV for Swiss Reinsurance Co Ltd, 2.600%, 29/12/49       | 429,856      | 0.04            |

## Schedule of Investments *(continued)* as at 30 June 2021 (Expressed in Euro)

| Nominal Value   | Description  | Market Value | % of Net Assets | Nominal Value   | Description                                     | Market Value | % of Net Assets |
|---|--|--------------|-----------------|---|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |   |              |                 |
| Corporate Bonds - 98.14% <i>(continued)</i>   |  |              |                 | Corporate Bonds - 98.14% <i>(continued)</i>   |   |              |                 |
| Netherlands <i>(continued)</i>  |  |              |                 | Netherlands <i>(continued)</i>  |   |              |                 |
| EUR 640,000   | Enel Finance International NV, zero coupon, 17/06/24 | 643,712      | 0.07            | EUR 200,000   | Iberdrola International BV, 1.875%, 08/10/24    | 213,372      | 0.02            |
| EUR 500,000   | Enel Finance International NV, 1.000%, 16/09/24      | 517,755      | 0.05            | EUR 300,000   | Iberdrola International BV, 0.375%, 15/09/25    | 305,678      | 0.03            |
| EUR 1,200,000   | Enel Finance International NV, 1.966%, 27/01/25      | 1,288,231    | 0.13            | EUR 700,000   | Iberdrola International BV, 1.125%, 21/04/26    | 738,971      | 0.08            |
| EUR 500,000   | Enel Finance International NV, 1.500%, 21/07/25      | 529,908      | 0.06            | EUR 500,000   | Iberdrola International BV, 1.450%, 31/12/99    | 504,344      | 0.05            |
| EUR 750,000   | Enel Finance International NV, 1.375%, 01/06/26      | 799,217      | 0.08            | EUR 300,000   | Iberdrola International BV, 1.825%, 31/12/99    | 301,163      | 0.03            |
| EUR 600,000   | Enel Finance International NV, 1.125%, 16/09/26      | 630,903      | 0.07            | EUR 800,000   | Iberdrola International BV, 1.825%, perpetual   | 803,102      | 0.08            |
| EUR 340,000   | Enel Finance International NV, zero coupon, 17/06/27 | 335,917      | 0.04            | EUR 800,000   | Iberdrola International BV, 1.874%, perpetual   | 824,053      | 0.09            |
| EUR 520,000   | Enel Finance International NV, 0.375%, 17/06/27      | 525,725      | 0.06            | EUR 300,000   | Iberdrola International BV, 1.875%, perpetual   | 307,573      | 0.03            |
| EUR 270,000   | Enel Finance International NV, 0.500%, 17/06/30      | 269,872      | 0.03            | EUR 800,000   | Iberdrola International BV, 2.250%, perpetual   | 826,720      | 0.09            |
| EUR 310,000   | Enel Finance International NV, 1.125%, 17/10/34      | 323,303      | 0.03            | EUR 100,000   | Iberdrola International BV, 2.625%, perpetual   | 105,672      | 0.01            |
| EUR 285,000   | Enel Finance International NV, 0.875%, 17/06/36      | 282,860      | 0.03            | EUR 500,000   | Iberdrola International BV, 3.250%, perpetual   | 543,431      | 0.06            |
| EUR 200,000   | Enexis Holding NV, 0.750%, 02/07/31                  | 206,857      | 0.02            | EUR 300,000   | ISS Finance BV, 1.250%, 07/07/25                | 310,314      | 0.03            |
| EUR 100,000   | Enexis Holding NV, 0.375%, perpetual                 | 97,879       | 0.01            | EUR 300,000   | JAB Holdings BV, 2.125%, 16/09/22               | 308,719      | 0.03            |
| EUR 600,000   | Enexis Holdings NV, 1.500%, 20/10/23                 | 621,604      | 0.07            | EUR 400,000   | JAB Holdings BV, 1.750%, 25/05/23               | 415,259      | 0.04            |
| EUR 305,000   | Enexis Holdings NV, 0.625%, 17/06/32                 | 309,311      | 0.03            | EUR 400,000   | JAB Holdings BV, 1.250%, 22/05/24               | 414,035      | 0.04            |
| EUR 300,000   | Euronext NV, 0.125%, 17/05/26                        | 300,678      | 0.03            | EUR 400,000   | JAB Holdings BV, 1.625%, 30/04/25               | 421,494      | 0.04            |
| EUR 600,000   | Euronext NV, 1.125%, 12/06/29                        | 627,916      | 0.07            | EUR 400,000   | JAB Holdings BV, 1.750%, 25/06/26               | 426,765      | 0.05            |
| EUR 300,000   | Euronext NV, 0.750%, 17/05/31                        | 302,790      | 0.03            | EUR 300,000   | JAB Holdings BV, 2.500%, 17/04/27               | 333,313      | 0.04            |
| EUR 300,000   | Euronext NV, 1.500%, 17/05/41                        | 303,067      | 0.03            | EUR 200,000   | JAB Holdings BV, 1.000%, 20/12/27               | 204,660      | 0.02            |
| EUR 400,000   | Evonik Finance BV, 0.750%, 07/09/28                  | 414,999      | 0.04            | EUR 400,000   | JAB Holdings BV, 2.000%, 18/05/28               | 435,312      | 0.05            |
| EUR 500,000   | Givaudan Finance Europe BV, 1.000%, 22/04/27         | 525,481      | 0.06            | EUR 400,000   | JAB Holdings BV, 2.500%, 25/06/29               | 450,299      | 0.05            |
| EUR 300,000   | Givaudan Finance Europe BV, 1.625%, 22/04/32         | 332,880      | 0.04            | EUR 300,000   | JAB Holdings BV, 3.375%, 17/04/35               | 368,402      | 0.04            |
| EUR 200,000   | Heineken NV, 3.500%, 19/03/24                        | 220,013      | 0.02            | EUR 400,000   | JAB Holdings BV, 2.250%, 19/12/39               | 419,447      | 0.04            |
| EUR 300,000   | Heineken NV, 1.625%, 30/03/25                        | 319,065      | 0.03            | EUR 800,000   | Koninklijke Ahold Delhaize NV, 0.250%, 26/06/25 | 807,984      | 0.08            |
| EUR 300,000   | Heineken NV, 2.875%, 04/08/25                        | 335,799      | 0.04            | EUR 500,000   | Koninklijke Ahold Delhaize NV, 1.125%, 19/03/26 | 524,335      | 0.06            |
| EUR 700,000   | Heineken NV, 1.000%, 04/05/26                        | 733,136      | 0.08            | EUR 300,000   | Koninklijke Ahold Delhaize NV, 1.750%, 02/04/27 | 326,263      | 0.03            |
| EUR 300,000   | Heineken NV, 1.375%, 29/01/27                        | 320,895      | 0.03            | EUR 200,000   | Koninklijke Ahold Delhaize NV, 0.375%, 18/03/30 | 198,397      | 0.02            |
| EUR 400,000   | Heineken NV, 1.250%, 17/03/27                        | 424,385      | 0.04            | EUR 300,000   | Koninklijke DSM NV, 2.375%, 03/04/24            | 319,670      | 0.03            |
| EUR 900,000   | Heineken NV, 1.500%, 03/10/29                        | 980,488      | 0.10            | EUR 300,000   | Koninklijke DSM NV, 1.000%, 09/04/25            | 312,221      | 0.03            |
| EUR 500,000   | Heineken NV, 2.250%, 30/03/30                        | 578,047      | 0.06            |   |   |              |                 |
| EUR 500,000   | Heineken NV, 1.750%, 17/03/31                        | 557,681      | 0.06            |   |   |              |                 |
| EUR 400,000   | Heineken NV, 2.020%, 12/05/32                        | 457,567      | 0.05            |   |   |              |                 |
| EUR 300,000   | Iberdrola International BV, 2.500%, 24/10/22         | 311,408      | 0.03            |   |   |              |                 |
| EUR 200,000   | Iberdrola International BV, 1.125%, 27/01/23         | 204,515      | 0.02            |   |   |              |                 |
| EUR 400,000   | Iberdrola International BV, 1.750%, 17/09/23         | 417,810      | 0.04            |   |   |              |                 |

## Schedule of Investments *(continued)* as at 30 June 2021 (Expressed in Euro)

| Nominal Value   | Description   | Market Value | % of Net Assets | Nominal Value   | Description   | Market Value | % of Net Assets |
|---|---|--------------|-----------------|---|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |   |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |   |              |                 |
| Corporate Bonds - 98.14% <i>(continued)</i>   |   |              |                 | Corporate Bonds - 98.14% <i>(continued)</i>   |   |              |                 |
| Netherlands <i>(continued)</i>  |   |              |                 | Netherlands <i>(continued)</i>  |   |              |                 |
| EUR 400,000   | Koninklijke DSM NV, 0.750%, 28/09/26                                  | 414,707      | 0.04            | EUR 200,000   | Nationale-Nederlanden Levensverzekering Maatschappij NV, 9.000%, 29/08/42 | 220,774      | 0.02            |
| EUR 135,000   | Koninklijke DSM NV, 0.250%, 23/06/28                                  | 135,499      | 0.01            | EUR 600,000   | Naturgy Finance BV, 0.875%, 15/05/25                                      | 619,767      | 0.07            |
| EUR 300,000   | Koninklijke DSM NV, 0.625%, 23/06/32                                  | 303,592      | 0.03            | EUR 600,000   | Naturgy Finance BV, 1.250%, 15/01/26                                      | 631,657      | 0.07            |
| EUR 500,000   | Koninklijke KPN NV, 0.625%, 09/04/25                                  | 509,495      | 0.05            | EUR 300,000   | Naturgy Finance BV, 1.250%, 19/04/26                                      | 315,705      | 0.03            |
| EUR 300,000   | Koninklijke KPN NV, 1.125%, 11/09/28                                  | 309,364      | 0.03            | EUR 700,000   | Naturgy Finance BV, 1.375%, 19/01/27                                      | 744,913      | 0.08            |
| EUR 100,000   | Koninklijke KPN NV, 0.875%, 14/12/32                                  | 99,540       | 0.01            | EUR 500,000   | Naturgy Finance BV, 1.500%, 29/01/28                                      | 538,506      | 0.06            |
| EUR 300,000   | Koninklijke Philips NV, 0.500%, 06/09/23                              | 304,368      | 0.03            | EUR 500,000   | Naturgy Finance BV, 0.750%, 28/11/29                                      | 512,938      | 0.05            |
| EUR 400,000   | Koninklijke Philips NV, 0.750%, 02/05/24                              | 409,328      | 0.04            | EUR 100,000   | NE Property BV, 2.625%, 22/05/23  | 103,817      | 0.01            |
| EUR 300,000   | Koninklijke Philips NV, 1.375%, 30/03/25                              | 315,162      | 0.03            | EUR 300,000   | NE Property BV, 1.750%, 23/11/24  | 308,429      | 0.03            |
| EUR 200,000   | Koninklijke Philips NV, 0.500%, 22/05/26                              | 204,713      | 0.02            | EUR 300,000   | NE Property BV, 1.875%, 09/10/26  | 307,865      | 0.03            |
| EUR 425,000   | Koninklijke Philips NV, 1.375%, 02/05/28                              | 457,693      | 0.05            | EUR 300,000   | NE Property BV, 3.375%, 14/07/27  | 332,991      | 0.04            |
| EUR 100,000   | Koninklijke Philips NV, 2.000%, 30/03/30                              | 113,207      | 0.01            | EUR 500,000   | Nederlandse Gasunie NV, 1.000%, 11/05/26                                  | 523,985      | 0.06            |
| EUR 1,000,000   | LeasePlan Corp NV, 0.125%, 13/09/23                                   | 1,005,648    | 0.11            | EUR 300,000   | NIBC Bank NV, 1.125%, 19/04/23  | 306,635      | 0.03            |
| EUR 100,000   | LeasePlan Corp NV, 1.375%, 07/03/24                                   | 103,870      | 0.01            | EUR 500,000   | NIBC Bank NV, 2.000%, 09/04/24  | 521,824      | 0.05            |
| EUR 500,000   | LeasePlan Corp NV, 3.500%, 09/04/25                                   | 562,954      | 0.06            | EUR 300,000   | NIBC Bank NV, 0.875%, 08/07/25  | 308,578      | 0.03            |
| EUR 505,000   | LeasePlan Corp NV, 0.250%, 23/02/26                                   | 503,297      | 0.05            | EUR 200,000   | NN Group NV, 0.875%, 13/01/23   | 202,956      | 0.02            |
| EUR 500,000   | Linde Finance BV, 0.250%, 19/05/27                                    | 505,685      | 0.05            | EUR 300,000   | NN Group NV, 1.625%, 01/06/27   | 324,625      | 0.03            |
| EUR 370,000   | Linde Finance BV, 1.000%, 20/04/28                                    | 393,083      | 0.04            | EUR 600,000   | NN Group NV, 4.625%, 08/04/44   | 668,409      | 0.07            |
| EUR 500,000   | Linde Finance BV, 0.550%, 19/05/32                                    | 506,054      | 0.05            | EUR 400,000   | NN Group NV, 4.625%, 13/01/48   | 476,340      | 0.05            |
| EUR 200,000   | Lseg Netherlands BV, 0.250%, 06/04/28                                 | 199,313      | 0.02            | EUR 600,000   | NN Group NV, 4.375%, perpetual  | 661,111      | 0.07            |
| EUR 200,000   | Lseg Netherlands BV, 0.750%, 06/04/33                                 | 199,629      | 0.02            | EUR 500,000   | NN Group NV, 4.500%, perpetual  | 571,400      | 0.06            |
| EUR 200,000   | Lseg Netherlands BV, zero coupon, perpetual                           | 199,926      | 0.02            | EUR 500,000   | Prosus NV, 1.539%, 03/08/28   | 516,063      | 0.05            |
| EUR 310,000   | Mondelez International Holdings Netherlands BV, zero coupon, 22/09/26 | 307,073      | 0.03            | EUR 500,000   | Prosus NV, 2.031%, 03/08/32   | 513,357      | 0.05            |
| EUR 365,000   | Mondelez International Holdings Netherlands BV, 0.375%, 22/09/29      | 362,679      | 0.04            | EUR 500,000   | Reckitt Benckiser Treasury Services Nederland BV, 0.375%, 19/05/26        | 508,108      | 0.05            |
| EUR 100,000   | Mondelez International Holdings Netherlands BV, 0.875%, 01/10/31      | 101,752      | 0.01            | EUR 500,000   | Reckitt Benckiser Treasury Services Nederland BV, 0.750%, 19/05/30        | 513,565      | 0.05            |
| EUR 500,000   | Mylan NV, 2.250%, 22/11/24  | 533,687      | 0.06            | EUR 400,000   | RELX Finance BV, zero coupon, 18/03/24                                    | 401,355      | 0.04            |
| EUR 400,000   | Mylan NV, 3.125%, 22/11/28  | 464,304      | 0.05            | EUR 337,000   | RELX Finance BV, 1.000%, 22/03/24   | 346,454      | 0.04            |
| EUR 300,000   | Nationale-Nederlanden Bank NV, 0.375%, 31/05/23                       | 303,371      | 0.03            | EUR 500,000   | RELX Finance BV, 1.375%, 12/05/26   | 530,850      | 0.06            |
| EUR 300,000   | Nationale-Nederlanden Bank NV, 0.375%, 26/02/25                       | 304,524      | 0.03            | EUR 300,000   | RELX Finance BV, 1.500%, 13/05/27   | 321,988      | 0.03            |
|   |   |              |                 | EUR 400,000   | RELX Finance BV, 0.500%, 10/03/28   | 404,450      | 0.04            |
|   |   |              |                 | EUR 300,000   | RELX Finance BV, 0.875%, 10/03/32   | 305,099      | 0.03            |
|   |   |              |                 | EUR 500,000   | Robert Bosch Investment Nederland BV, 2.625%, 24/05/28                    | 588,671      | 0.06            |
|   |   |              |                 | EUR 600,000   | Roche Finance Europe BV, 0.500%, 27/02/23                                 | 607,848      | 0.06            |
|   |   |              |                 | EUR 650,000   | Roche Finance Europe BV, 0.875%, 25/02/25                                 | 674,816      | 0.07            |

## Schedule of Investments (continued) as at 30 June 2021 (Expressed in Euro)

| Nominal Value  | Description  | Market Value | % of Net Assets | Nominal Value  | Description                                      | Market Value       | % of Net Assets |
|--|--|--------------|-----------------|--|--|--------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |                    |                 |
| Corporate Bonds - 98.14% (continued)   |  |              |                 | Corporate Bonds - 98.14% (continued)   |  |                    |                 |
| Netherlands (continued)  |  |              |                 | Netherlands (continued)  |  |                    |                 |
| EUR 500,000  | Royal Schiphol Group NV, 0.375%, 08/09/27            | 506,180      | 0.05            | EUR 100,000  | Vonovia Finance BV, 1.800%, 29/06/25             | 106,644            | 0.01            |
| EUR 195,000  | Royal Schiphol Group NV, 2.000%, 06/04/29            | 219,082      | 0.02            | EUR 1,000,000  | Vonovia Finance BV, 1.500%, 10/06/26             | 1,067,042          | 0.11            |
| EUR 300,000  | Royal Schiphol Group NV, 2.000%, 06/04/29            | 337,049      | 0.04            | EUR 600,000  | Vonovia Finance BV, 0.625%, 09/07/26             | 612,873            | 0.06            |
| EUR 250,000  | Royal Schiphol Group NV, 0.875%, 08/09/32            | 254,831      | 0.03            | EUR 300,000  | Vonovia Finance BV, 1.750%, 25/01/27             | 324,667            | 0.03            |
| EUR 300,000  | Royal Schiphol Group NV, 0.750%, 22/04/33            | 298,740      | 0.03            | EUR 600,000  | Vonovia Finance BV, 1.500%, 14/01/28             | 641,960            | 0.07            |
| EUR 800,000  | Signify NV, 2.000%, 11/05/24                         | 842,427      | 0.09            | EUR 1,000,000  | Vonovia Finance BV, 2.125%, 22/03/30             | 1,124,664          | 0.12            |
| EUR 600,000  | Sika Capital BV, 0.875%, 29/04/27                    | 624,532      | 0.07            | EUR 300,000  | Vonovia Finance BV, 2.250%, 07/04/30             | 339,945            | 0.04            |
| EUR 500,000  | Stedin Holdings NV, 0.500%, 14/11/29                 | 505,595      | 0.05            | EUR 900,000  | Vonovia Finance BV, 1.000%, 09/07/30             | 895,053            | 0.09            |
| EUR 400,000  | Sudzucker International Finance BV, 1.000%, 28/11/25 | 409,513      | 0.04            | EUR 300,000  | Vonovia Finance BV, 1.625%, 07/10/39             | 312,506            | 0.03            |
| EUR 500,000  | Swisscom Finance BV, 0.375%, 14/11/28                | 506,358      | 0.05            | EUR 600,000  | Wintershall Dea Finance BV, 0.452%, 25/09/23     | 605,304            | 0.06            |
| EUR 300,000  | Telefonica Europe BV, 5.875%, 14/02/33               | 464,252      | 0.05            | EUR 600,000  | Wintershall Dea Finance BV, 0.840%, 25/09/25     | 611,296            | 0.06            |
| EUR 300,000  | TenneT Holding BV, 1.000%, 13/06/26                  | 314,422      | 0.03            | EUR 600,000  | Wintershall Dea Finance BV, 1.332%, 25/09/28     | 614,864            | 0.06            |
| EUR 1,150,000  | TenneT Holding BV, 0.875%, 03/06/30                  | 1,198,220    | 0.13            | EUR 600,000  | Wintershall Dea Finance BV, 1.823%, 25/09/31     | 620,914            | 0.07            |
| EUR 200,000  | TenneT Holding BV, 0.125%, 30/11/32                  | 189,989      | 0.02            | EUR 600,000  | Wolters Kluwer NV, 2.875%, 21/03/23              | 632,213            | 0.07            |
| EUR 400,000  | TenneT Holding BV, 2.000%, 05/06/34                  | 468,258      | 0.05            | EUR 178,000  | Wolters Kluwer NV, 1.500%, 22/03/27              | 191,210            | 0.02            |
| EUR 500,000  | TenneT Holding BV, 1.500%, 03/06/39                  | 543,258      | 0.06            | EUR 500,000  | Wolters Kluwer NV, 0.750%, 03/07/30              | 510,058            | 0.05            |
| EUR 500,000  | TenneT Holding BV, 0.500%, 30/11/40                  | 453,015      | 0.05            | EUR 300,000  | WPC Eurobond BV, 2.250%, 19/07/24                | 319,022            | 0.03            |
| EUR 800,000  | Unilever NV, 0.500%, 12/08/23                        | 813,857      | 0.09            | EUR 300,000  | WPC Eurobond BV, 2.250%, 09/04/26                | 325,330            | 0.03            |
| EUR 400,000  | Unilever NV, 0.500%, 29/04/24                        | 408,590      | 0.04            | EUR 300,000  | WPC Eurobond BV, 2.125%, 15/04/27                | 324,262            | 0.03            |
| EUR 600,000  | Unilever NV, 1.250%, 25/03/25                        | 631,518      | 0.07            | EUR 300,000  | WPC Eurobond BV, 1.350%, 15/04/28                | 310,201            | 0.03            |
| EUR 400,000  | Unilever NV, 0.875%, 31/07/25                        | 416,346      | 0.04            | EUR 300,000  | WPC Eurobond BV, 0.950%, 01/06/30                | 688,051            | 0.07            |
| EUR 300,000  | Unilever NV, 1.000%, 14/02/27                        | 316,717      | 0.03            | EUR 700,000  | Wurth Finance International BV, 0.750%, 22/11/27 | 414,997            | 0.04            |
| EUR 600,000  | Unilever NV, 1.750%, 25/03/30                        | 675,228      | 0.07            |  |  |                    |                 |
| EUR 850,000  | Unilever NV, 1.375%, 04/09/30                        | 938,101      | 0.10            |  |  |                    |                 |
| EUR 400,000  | Unilever NV, 1.625%, 12/02/33                        | 452,477      | 0.05            |  |  |                    |                 |
| EUR 400,000  | Upjohn Finance BV, 0.816%, 23/06/22                  | 403,753      | 0.04            | <b>Total Netherlands</b>   |  | <b>133,734,447</b> | <b>13.88</b>    |
| EUR 400,000  | Upjohn Finance BV, 1.023%, 23/06/24                  | 411,018      | 0.04            | <b>New Zealand</b>   |  |                    |                 |
| EUR 500,000  | Upjohn Finance BV, 1.362%, 23/06/27                  | 523,164      | 0.06            | EUR 400,000  | ANZ New Zealand Int'l Ltd, 1.125%, 20/03/25      | 417,929            | 0.05            |
| EUR 700,000  | Upjohn Finance BV, 1.908%, 23/06/32                  | 743,433      | 0.08            | EUR 300,000  | ANZ New Zealand Int'l Ltd, 0.375%, 17/09/29      | 302,035            | 0.03            |
| EUR 300,000  | Vesteda Finance BV, 1.500%, 24/05/27                 | 320,422      | 0.03            | EUR 200,000  | BNZ International Funding Ltd, 0.500%, 13/05/23  | 203,026            | 0.02            |
| EUR 1,200,000  | Vonovia Finance BV, 2.125%, 09/07/22                 | 1,228,974    | 0.13            | EUR 400,000  | BNZ International Funding Ltd, 0.375%, 14/09/24  | 406,658            | 0.04            |
| EUR 800,000  | Vonovia Finance BV, 2.250%, 15/12/23                 | 846,623      | 0.09            | <b>Total New Zealand</b>   |  | <b>1,329,648</b>   | <b>0.14</b>     |
| EUR 300,000  | Vonovia Finance BV, 1.625%, 07/04/24                 | 312,777      | 0.03            |  |  |                    |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in Euro)

| Nominal Value  | Description  | Market Value      | % of Net Assets | Nominal Value  | Description  | Market Value | % of Net Assets |
|--|--|-------------------|-----------------|--|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |                   |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 |
| Corporate Bonds - 98.14% (continued)   |  |                   |                 | Corporate Bonds - 98.14% (continued)   |  |              |                 |
| Norway   |  |                   |                 | Spain (continued)  |  |              |                 |
| EUR 300,000  | DNB Bank ASA, 1.125%, 01/03/23                       | 307,315           | 0.03            | EUR 500,000  | Banco Bilbao Vizcaya Argentaria SA, 0.375%, 02/10/24 | 506,479      | 0.05            |
| EUR 500,000  | DNB Bank ASA, 0.600%, 25/09/23                       | 509,849           | 0.05            | EUR 600,000  | Banco Bilbao Vizcaya Argentaria SA, 1.375%, 14/05/25 | 629,705      | 0.07            |
| EUR 500,000  | DNB Bank ASA, 0.050%, 14/11/23                       | 503,748           | 0.05            | EUR 600,000  | Banco Bilbao Vizcaya Argentaria SA, 1.000%, 21/06/26 | 623,792      | 0.06            |
| EUR 375,000  | DNB Bank ASA, 0.250%, 09/04/24                       | 379,983           | 0.04            | EUR 900,000  | Banco Bilbao Vizcaya Argentaria SA, 0.500%, 14/01/27 | 905,227      | 0.09            |
| EUR 100,000  | DNB Bank ASA, 1.125%, 20/03/28                       | 101,833           | 0.01            | EUR 600,000  | Banco Bilbao Vizcaya Argentaria SA, 3.500%, 10/02/27 | 692,747      | 0.07            |
| EUR 800,000  | DNB Bank ASA, 0.250%, 23/02/29                       | 788,718           | 0.08            | EUR 500,000  | Banco Bilbao Vizcaya Argentaria SA, 0.125%, 24/03/27 | 498,981      | 0.05            |
| EUR 500,000  | Santander Consumer Bank AS, 0.125%, perpetual        | 497,443           | 0.05            | EUR 400,000  | Banco Bilbao Vizcaya Argentaria SA, 2.575%, 22/02/29 | 421,412      | 0.04            |
| EUR 300,000  | Sparebank 1 Oestlandet, 0.875%, 13/03/23             | 305,993           | 0.03            | EUR 600,000  | Banco Bilbao Vizcaya Argentaria SA, 1.000%, 16/01/30 | 603,041      | 0.06            |
| EUR 600,000  | Sparebank 1 Oestlandet, 0.250%, 30/09/24             | 606,795           | 0.06            | EUR 800,000  | Banco de Sabadell SA, 0.875%, 05/03/23               | 811,489      | 0.08            |
| EUR 100,000  | SpareBank 1 SMN, 0.750%, 03/07/23                    | 102,002           | 0.01            | EUR 100,000  | Banco de Sabadell SA, 1.750%, 29/06/23               | 101,816      | 0.01            |
| EUR 400,000  | SpareBank 1 SMN, 0.125%, 11/09/26                    | 400,645           | 0.04            | EUR 600,000  | Banco de Sabadell SA, 0.875%, 22/07/25               | 611,611      | 0.06            |
| EUR 240,000  | SpareBank 1 SMN, 0.010%, perpetual                   | 234,348           | 0.03            | EUR 300,000  | Banco de Sabadell SA, 1.125%, 11/03/27               | 308,029      | 0.03            |
| EUR 400,000  | SpareBank 1 SR-Bank ASA, 0.625%, 25/03/24            | 408,085           | 0.04            | EUR 100,000  | Banco de Sabadell SA, 0.875%, 16/06/28               | 98,446       | 0.01            |
| EUR 500,000  | Statkraft AS, 2.500%, 28/11/22                       | 519,422           | 0.05            | EUR 700,000  | Banco Santander SA, 0.250%, 19/06/24                 | 707,114      | 0.07            |
| EUR 200,000  | Statkraft AS, 1.500%, 21/09/23                       | 206,702           | 0.02            | EUR 700,000  | Banco Santander SA, 1.125%, 17/01/25                 | 723,738      | 0.08            |
| EUR 100,000  | Statkraft AS, 1.125%, 20/03/25                       | 104,099           | 0.01            | EUR 800,000  | Banco Santander SA, 2.500%, 18/03/25                 | 865,181      | 0.09            |
| EUR 400,000  | Statkraft AS, 1.500%, 26/03/30                       | 437,847           | 0.05            | EUR 800,000  | Banco Santander SA, 1.375%, 05/01/26                 | 838,291      | 0.09            |
| EUR 400,000  | Telenor ASA, 2.750%, 27/06/22                        | 412,201           | 0.04            | EUR 800,000  | Banco Santander SA, 3.250%, 04/04/26                 | 900,615      | 0.09            |
| EUR 300,000  | Telenor ASA, 2.625%, 06/12/24                        | 328,769           | 0.04            | EUR 200,000  | Banco Santander SA, 0.300%, 04/10/26                 | 201,443      | 0.02            |
| EUR 500,000  | Telenor ASA, 2.500%, 22/05/25                        | 550,054           | 0.06            | EUR 500,000  | Banco Santander SA, 3.125%, 19/01/27                 | 567,059      | 0.06            |
| EUR 700,000  | Telenor ASA, 0.750%, 31/05/26                        | 723,077           | 0.08            | EUR 300,000  | Banco Santander SA, 0.500%, 04/02/27                 | 300,966      | 0.03            |
| EUR 600,000  | Telenor ASA, 0.250%, 25/09/27                        | 602,728           | 0.06            | EUR 700,000  | Banco Santander SA, 2.125%, 08/02/28                 | 757,161      | 0.08            |
| EUR 100,000  | Telenor ASA, 0.250%, 14/02/28                        | 100,086           | 0.01            | EUR 700,000  | Banco Santander SA, 0.200%, 11/02/28                 | 693,828      | 0.07            |
| EUR 500,000  | Telenor ASA, 1.125%, 31/05/29                        | 530,602           | 0.06            | EUR 500,000  | Banco Santander SA, 1.625%, 22/10/30                 | 514,656      | 0.05            |
| EUR 200,000  | Telenor ASA, 0.625%, 25/09/31                        | 201,901           | 0.02            | EUR 400,000  | Banco Santander SA, 0.500%, perpetual                | 401,543      | 0.04            |
| EUR 300,000  | Telenor ASA, 1.750%, 31/05/34                        | 338,685           | 0.04            | EUR 500,000  | Banco Santander SA, 1.125%, perpetual                | 520,772      | 0.05            |
| EUR 100,000  | Telenor ASA, 0.875%, 14/02/35                        | 101,282           | 0.01            | EUR 400,000  | Bankinter SA, 0.875%, 05/03/24                       | 410,130      | 0.04            |
| <b>Total Norway</b>  |  | <b>10,304,212</b> | <b>1.07</b>     | EUR 200,000  | Bankinter SA, 0.875%, 08/07/26                       | 204,563      | 0.02            |
| Portugal   |  |                   |                 | EUR 500,000  | Bankinter SA, 0.625%, 06/10/27                       | 503,192      | 0.05            |
| EUR 400,000  | EDP - Energias de Portugal SA, 1.625%, 15/04/27      | 429,608           | 0.04            | EUR 800,000  | CaixaBank SA, 1.125%, 12/01/23                       | 815,839      | 0.09            |
| <b>Total Portugal</b>  |  | <b>429,608</b>    | <b>0.04</b>     | EUR 600,000  | CaixaBank SA, 0.750%, 18/04/23                       | 609,729      | 0.06            |
| Spain  |  |                   |                 |  |  |              |                 |
| EUR 400,000  | Amadeus IT Group SA, 0.875%, 18/09/23                | 406,942           | 0.04            |  |  |              |                 |
| EUR 500,000  | Amadeus IT Group SA, 2.500%, 20/05/24                | 532,523           | 0.06            |  |  |              |                 |
| EUR 400,000  | Amadeus IT Group SA, 1.500%, 18/09/26                | 425,483           | 0.04            |  |  |              |                 |
| EUR 500,000  | Amadeus IT Group SA, 2.875%, 20/05/27                | 562,690           | 0.06            |  |  |              |                 |
| EUR 400,000  | Banco Bilbao Vizcaya Argentaria SA, 0.750%, 11/09/22 | 405,223           | 0.04            |  |  |              |                 |
| EUR 300,000  | Banco Bilbao Vizcaya Argentaria SA, 0.750%, 11/09/22 | 303,917           | 0.03            |  |  |              |                 |
| EUR 600,000  | Banco Bilbao Vizcaya Argentaria SA, 1.125%, 28/02/24 | 618,739           | 0.06            |  |  |              |                 |

## Schedule of Investments *(continued)* as at 30 June 2021 (Expressed in Euro)

| Nominal Value   | Description  | Market Value | % of Net Assets | Nominal Value   | Description   | Market Value | % of Net Assets |
|---|--|--------------|-----------------|---|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |   |              |                 |
| Corporate Bonds - 98.14% <i>(continued)</i>   |  |              |                 | Corporate Bonds - 98.14% <i>(continued)</i>   |   |              |                 |
| Spain <i>(continued)</i>  |  |              |                 | Spain <i>(continued)</i>  |   |              |                 |
| EUR 600,000   | CaixaBank SA, 1.750%, 24/10/23                             | 624,806      | 0.07            | EUR 300,000   | Merlin Properties Socimi SA, 2.375%, 13/07/27         | 326,942      | 0.03            |
| EUR 600,000   | CaixaBank SA, 2.375%, 01/02/24                             | 636,616      | 0.07            | EUR 300,000   | Naturgy Capital Markets SA, 1.125%, 11/04/24          | 309,158      | 0.03            |
| EUR 600,000   | CaixaBank SA, 1.125%, 17/05/24                             | 620,053      | 0.07            | EUR 500,000   | Prosegur Cash SA, 1.375%, 04/02/26                    | 526,004      | 0.06            |
| EUR 800,000   | CaixaBank SA, 0.625%, 01/10/24                             | 812,559      | 0.09            | EUR 300,000   | Prosegur Cia de Seguridad SA, 1.000%, 08/02/23        | 304,414      | 0.03            |
| EUR 1,000,000   | CaixaBank SA, 0.375%, 03/02/25                             | 1,003,499    | 0.10            | EUR 400,000   | Red Electrica Financiaciones SAU, 1.250%, 13/03/27    | 425,552      | 0.04            |
| EUR 600,000   | CaixaBank SA, 1.125%, 27/03/26                             | 626,029      | 0.07            | EUR 500,000   | Red Electrica Financiaciones SAU, 0.375%, 24/07/28    | 507,745      | 0.05            |
| EUR 800,000   | CaixaBank SA, 1.375%, 19/06/26                             | 835,448      | 0.09            | EUR 200,000   | Red Electrica Financiaciones SAU, 0.500%, 24/05/33    | 198,192      | 0.02            |
| EUR 800,000   | CaixaBank SA, 0.750%, 10/07/26                             | 813,881      | 0.08            | EUR 300,000   | Santander Consumer Finance SA, 0.875%, 30/05/23       | 306,368      | 0.03            |
| EUR 600,000   | CaixaBank SA, 2.750%, 14/07/28                             | 626,379      | 0.07            | EUR 500,000   | Santander Consumer Finance SA, 1.125%, 09/10/23       | 514,901      | 0.05            |
| EUR 600,000   | CaixaBank SA, 0.500%, 09/02/29                             | 590,571      | 0.06            | EUR 500,000   | Santander Consumer Finance SA, 1.000%, 27/02/24       | 514,310      | 0.05            |
| EUR 600,000   | CaixaBank SA, 2.250%, 17/04/30                             | 628,477      | 0.07            | EUR 500,000   | Santander Consumer Finance SA, 0.375%, 27/06/24       | 505,879      | 0.05            |
| EUR 500,000   | Enagas Financiaciones SA, 0.375%, 05/11/32                 | 490,981      | 0.05            | EUR 500,000   | Santander Consumer Finance SA, 0.375%, 17/01/25       | 505,661      | 0.05            |
| EUR 300,000   | Enagas Financiaciones SAU, 1.250%, 06/02/25                | 314,568      | 0.03            | EUR 100,000   | Santander Consumer Finance SA, 0.500%, 14/11/26       | 101,392      | 0.01            |
| EUR 400,000   | Enagas Financiaciones SAU, 0.750%, 27/10/26                | 415,178      | 0.04            | EUR 100,000   | Santander Consumer Finance SA, zero coupon, perpetual | 99,218       | 0.01            |
| EUR 500,000   | Enagas Financiaciones SAU, 1.375%, 05/05/28                | 542,731      | 0.06            | EUR 500,000   | Telefonica Emisiones SA, 3.987%, 23/01/23             | 533,578      | 0.06            |
| EUR 300,000   | FCC Aqualia SA, 2.629%, 08/06/27                           | 331,137      | 0.04            | EUR 700,000   | Telefonica Emisiones SA, 1.069%, 05/02/24             | 720,073      | 0.08            |
| EUR 200,000   | FCC Servicios Medio Ambiente Holdings SA, 1.661%, 04/12/26 | 210,973      | 0.02            | EUR 500,000   | Telefonica Emisiones SA, 1.528%, 17/01/25             | 528,494      | 0.06            |
| EUR 1,000,000   | Ferrovial Emisiones SA, 0.375%, 14/09/22                   | 1,006,804    | 0.11            | EUR 500,000   | Telefonica Emisiones SA, 1.495%, 11/09/25             | 529,607      | 0.06            |
| EUR 200,000   | Ferrovial Emisiones SA, 1.382%, 14/05/26                   | 211,367      | 0.02            | EUR 900,000   | Telefonica Emisiones SA, 1.460%, 13/04/26             | 959,914      | 0.10            |
| EUR 200,000   | Ferrovial Emisiones SA, 0.540%, 12/11/28                   | 201,067      | 0.02            | EUR 600,000   | Telefonica Emisiones SA, 1.447%, 22/01/27             | 639,376      | 0.07            |
| EUR 200,000   | Iberdrola Finanzas SA, 1.000%, 07/03/24                    | 206,048      | 0.02            | EUR 300,000   | Telefonica Emisiones SA, 1.201%, 21/08/27             | 316,915      | 0.03            |
| EUR 300,000   | Iberdrola Finanzas SA, 1.000%, 07/03/25                    | 311,833      | 0.03            | EUR 800,000   | Telefonica Emisiones SA, 1.715%, 12/01/28             | 872,509      | 0.09            |
| EUR 500,000   | Iberdrola Finanzas SA, 0.875%, 16/06/25                    | 518,095      | 0.05            | EUR 600,000   | Telefonica Emisiones SA, 2.318%, 17/10/28             | 683,634      | 0.07            |
| EUR 300,000   | Iberdrola Finanzas SA, 1.250%, 28/10/26                    | 319,011      | 0.03            | EUR 400,000   | Telefonica Emisiones SA, 1.788%, 12/03/29             | 441,440      | 0.05            |
| EUR 600,000   | Iberdrola Finanzas SA, 1.250%, 13/09/27                    | 644,158      | 0.07            | EUR 300,000   | Telefonica Emisiones SA, 0.664%, 03/02/30             | 303,600      | 0.03            |
| EUR 400,000   | Iberdrola Finanzas SA, 1.621%, 29/11/29                    | 444,514      | 0.05            | EUR 400,000   | Telefonica Emisiones SA, 1.930%, 17/10/31             | 446,594      | 0.05            |
| EUR 200,000   | Inmobiliaria Colonial Socimi SA, 1.625%, 28/11/25          | 211,978      | 0.02            | EUR 225,000   | Telefonica Emisiones SA, 1.957%, 01/07/39             | 247,454      | 0.03            |
| EUR 200,000   | Inmobiliaria Colonial Socimi SA, 2.000%, 17/04/26          | 215,372      | 0.02            |   |   |              |                 |
| EUR 300,000   | Inmobiliaria Colonial Socimi SA, 1.350%, 14/10/28          | 314,070      | 0.03            |   |   |              |                 |
| EUR 700,000   | Mapfre SA, 1.625%, 19/05/26                                | 757,504      | 0.08            |   |   |              |                 |
| EUR 400,000   | Mapfre SA, 4.375%, 31/03/47                                | 463,416      | 0.05            |   |   |              |                 |
| EUR 300,000   | Mapfre SA, 4.125%, 07/09/48                                | 348,043      | 0.04            |   |   |              |                 |
| EUR 700,000   | Merlin Properties Socimi SA, 2.225%, 25/04/23              | 723,701      | 0.08            |   |   |              |                 |
| EUR 600,000   | Merlin Properties Socimi SA, 1.750%, 26/05/25              | 632,359      | 0.07            |   |   |              |                 |
| EUR 600,000   | Merlin Properties Socimi SA, 1.875%, 02/11/26              | 638,806      | 0.07            |   |   |              |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in Euro)

| Nominal Value  | Description  | Market Value      | % of Net Assets | Nominal Value  | Description  | Market Value      | % of Net Assets |
|--|--|-------------------|-----------------|--|--|-------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |                   |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |                   |                 |
| Corporate Bonds - 98.14% (continued)   |  |                   |                 | Corporate Bonds - 98.14% (continued)   |  |                   |                 |
| Spain (continued)  |  |                   |                 | Sweden (continued)   |  |                   |                 |
| EUR 300,000  | Telefonica Emisiones SA, 1.864%, 13/07/40              | 323,804           | 0.03            | EUR 725,000  | Svenska Handelsbanken AB, 1.000%, 15/04/25         | 757,174           | 0.08            |
| EUR 400,000  | Telefonica Emisiones SAU, 2.932%, 17/10/29             | 480,798           | 0.05            | EUR 300,000  | Svenska Handelsbanken AB, 0.050%, 03/09/26         | 299,019           | 0.03            |
| <b>Total Spain</b>   |  | <b>52,069,670</b> | <b>5.40</b>     | EUR 300,000  | Svenska Handelsbanken AB, 0.010%, 02/12/27         | 295,234           | 0.03            |
| Sweden   |  |                   |                 | EUR 200,000  | Svenska Handelsbanken AB, 1.250%, 02/03/28         | 203,879           | 0.02            |
| EUR 500,000  | Akzo Nobel NV, 2.625%, 27/07/22                        | 516,230           | 0.06            | EUR 200,000  | Svenska Handelsbanken AB, 1.625%, 05/03/29         | 207,684           | 0.02            |
| EUR 500,000  | Alfa Laval Treasury International AB, 1.375%, 12/09/22 | 507,524           | 0.05            | EUR 600,000  | Svenska Handelsbanken AB, 0.500%, 18/02/30         | 599,210           | 0.06            |
| EUR 500,000  | Atlas Copco AB, 2.500%, 28/02/23                       | 522,929           | 0.06            | EUR 300,000  | Tele2 AB, 1.125%, 15/05/24                         | 308,996           | 0.03            |
| EUR 400,000  | Atlas Copco AB, 0.625%, 30/08/26                       | 412,419           | 0.04            | EUR 400,000  | Tele2 AB, 2.125%, 15/05/28                         | 440,500           | 0.05            |
| EUR 400,000  | Castellum AB, 2.125%, 20/11/23                         | 419,147           | 0.05            | EUR 400,000  | Telia Co AB, 3.625%, 14/02/24                      | 439,514           | 0.05            |
| EUR 200,000  | Essity AB, 0.250%, 08/02/31                            | 193,629           | 0.02            | EUR 500,000  | Telia Co AB, 3.875%, 01/10/25                      | 582,435           | 0.06            |
| EUR 1,000,000  | Heimstaden Bostad AB, 2.125%, 05/09/23                 | 1,044,078         | 0.11            | EUR 400,000  | Telia Co AB, 3.000%, 07/09/27                      | 469,006           | 0.05            |
| EUR 300,000  | Hemso Fastighets AB, 1.000%, 09/09/26                  | 313,255           | 0.03            | EUR 210,000  | Telia Co AB, 0.125%, 27/11/30                      | 201,669           | 0.02            |
| EUR 200,000  | Lansforsakringar Bank AB, 0.500%, 19/09/22             | 202,099           | 0.02            | EUR 600,000  | Telia Co AB, 2.125%, 20/02/34                      | 689,167           | 0.07            |
| EUR 300,000  | Lansforsakringar Bank AB, 0.875%, 25/09/23             | 307,332           | 0.03            | EUR 400,000  | Telia Co AB, 3.000%, 04/04/78                      | 418,077           | 0.04            |
| EUR 300,000  | Lansforsakringar Bank AB, 0.125%, 19/02/25             | 301,586           | 0.03            | EUR 300,000  | Telia Co AB, 1.375%, 11/05/81                      | 303,280           | 0.03            |
| EUR 500,000  | Lansforsakringar Bank AB, 0.050%, 15/04/26             | 497,799           | 0.05            | EUR 200,000  | Vattenfall AB, 5.375%, 29/04/24                    | 231,112           | 0.03            |
| EUR 100,000  | Nordea Bank Abp, 0.300%, 30/06/22                      | 100,769           | 0.01            | EUR 300,000  | Vattenfall AB, 0.500%, 24/06/26                    | 306,279           | 0.03            |
| EUR 800,000  | Nordea Bank Abp, 3.250%, 05/07/22                      | 830,196           | 0.09            | EUR 345,000  | Vattenfall AB, 0.125%, 12/02/29                    | 339,377           | 0.04            |
| EUR 410,000  | Nordea Bank Abp, 0.875%, 26/06/23                      | 418,790           | 0.04            | EUR 1,000,000  | Vattenfall AB, 3.000%, 19/03/77                    | 1,077,874         | 0.11            |
| EUR 800,000  | Nordea Bank Abp, 1.125%, 12/02/25                      | 837,890           | 0.09            | <b>Total Sweden</b>  |  | <b>21,876,258</b> | <b>2.27</b>     |
| EUR 200,000  | Samhallsbyggnadsbolaget i Norden AB, 1.000%, perpetual | 201,883           | 0.02            | Switzerland  |  |                   |                 |
| EUR 500,000  | SBAB Bank AB, 0.500%, 13/05/25                         | 512,442           | 0.05            | EUR 700,000  | UBS AG, 0.625%, 23/01/23                           | 709,733           | 0.07            |
| EUR 500,000  | Skandinaviska Enskilda, 12/11/29                       | 507,257           | 0.05            | EUR 1,100,000  | UBS AG, 0.750%, 21/04/23                           | 1,120,085         | 0.12            |
| EUR 300,000  | Skandinaviska Enskilda Banken AB, 0.500%, 13/03/23     | 304,550           | 0.03            | EUR 345,000  | UBS AG, 0.010%, 29/06/26                           | 344,651           | 0.04            |
| EUR 600,000  | Skandinaviska Enskilda Banken AB, 0.250%, 19/05/23     | 606,456           | 0.06            | EUR 700,000  | UBS Group AG, 1.750%, 16/11/22                     | 720,119           | 0.07            |
| EUR 600,000  | Skandinaviska Enskilda Banken AB, 0.050%, 01/07/24     | 604,840           | 0.06            | EUR 700,000  | UBS Group AG, 1.500%, 30/11/24                     | 726,467           | 0.08            |
| EUR 780,000  | Skandinaviska Enskilda Banken AB, 0.375%, 11/02/27     | 782,962           | 0.08            | EUR 1,000,000  | UBS Group AG, 1.250%, 17/04/25                     | 1,034,310         | 0.11            |
| EUR 500,000  | Skandinaviska Enskilda Banken AB, 1.375%, 31/10/28     | 513,495           | 0.05            | EUR 2,100,000  | UBS Group AG, 0.250%, 29/01/26                     | 2,088,630         | 0.21            |
| EUR 500,000  | Svenska Handelsbanken AB, 2.625%, 23/08/22             | 517,785           | 0.06            | EUR 700,000  | UBS Group AG, 1.250%, 01/09/26                     | 734,277           | 0.08            |
| EUR 800,000  | Svenska Handelsbanken AB, 1.125%, 14/12/22             | 818,343           | 0.09            | EUR 953,000  | UBS Group AG, 0.625%, 24/02/33                     | 937,190           | 0.10            |
| EUR 300,000  | Svenska Handelsbanken AB, 0.500%, 21/03/23             | 304,501           | 0.03            | EUR 400,000  | UBS Group Funding Switzerland AG, 2.125%, 04/03/24 | 423,996           | 0.04            |
| EUR 600,000  | Svenska Handelsbanken AB, 0.125%, 18/06/24             | 606,586           | 0.06            | <b>Total Switzerland</b>   |  | <b>8,839,458</b>  | <b>0.92</b>     |
|  |  |                   |                 | United Arab Emirates   |  |                   |                 |
|  |  |                   |                 | EUR 500,000  | Emirates Telecom Group, 0.375%, 17/05/28           | 501,875           | 0.05            |
|  |  |                   |                 | <b>Total United Arab Emirates</b>  |  | <b>501,875</b>    | <b>0.05</b>     |
|  |  |                   |                 | United Kingdom   |  |                   |                 |
|  |  |                   |                 | EUR 300,000  | Aon PLC, 2.875%, 14/05/26                          | 337,220           | 0.04            |
|  |  |                   |                 | EUR 500,000  | AstraZeneca PLC, 0.750%, 12/05/24                  | 511,179           | 0.05            |
|  |  |                   |                 | EUR 500,000  | AstraZeneca PLC, 1.250%, 12/05/28                  | 530,990           | 0.06            |
|  |  |                   |                 | EUR 400,000  | Aviva PLC, 3.875%, 03/07/44                        | 441,181           | 0.05            |
|  |  |                   |                 | EUR 209,000  | Aviva PLC, 3.375%, 04/12/45                        | 233,117           | 0.02            |
|  |  |                   |                 | EUR 300,000  | Barclays Bank PLC, 2.250%, 10/06/24                | 321,234           | 0.03            |
|  |  |                   |                 | EUR 400,000  | Barclays PLC, 1.500%, 03/09/23                     | 414,563           | 0.04            |

## Schedule of Investments *(continued)* as at 30 June 2021 (Expressed in Euro)

| Nominal Value   | Description  | Market Value | % of Net Assets | Nominal Value   | Description   | Market Value | % of Net Assets |
|---|--|--------------|-----------------|---|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |   |              |                 |
| Corporate Bonds - 98.14% <i>(continued)</i>   |  |              |                 | Corporate Bonds - 98.14% <i>(continued)</i>   |   |              |                 |
| United Kingdom <i>(continued)</i>   |  |              |                 | United Kingdom <i>(continued)</i>   |   |              |                 |
| EUR 300,000   | Barclays PLC, 0.625%, 14/11/23                     | 303,405      | 0.03            | EUR 300,000   | DS Smith PLC, 0.875%, 12/09/26                      | 306,331      | 0.03            |
| EUR 500,000   | Barclays PLC, 1.875%, 08/12/23                     | 524,218      | 0.06            | EUR 500,000   | easyJet PLC, 1.750%, 09/02/23                       | 509,882      | 0.05            |
| EUR 1,100,000   | Barclays PLC, 3.375%, 02/04/25                     | 1,198,102    | 0.12            | EUR 100,000   | GlaxoSmithKline Capital PLC, 0.125%, 12/05/23       | 100,808      | 0.01            |
| EUR 400,000   | Barclays PLC, 0.750%, 09/06/25                     | 406,874      | 0.04            | EUR 300,000   | GlaxoSmithKline Capital PLC, zero coupon, 23/09/23  | 301,491      | 0.03            |
| EUR 500,000   | Barclays PLC, 1.375%, 24/01/26                     | 520,380      | 0.05            | EUR 600,000   | GlaxoSmithKline Capital PLC, 1.375%, 02/12/24       | 631,847      | 0.07            |
| EUR 400,000   | Barclays PLC, 2.000%, 07/02/28                     | 410,022      | 0.04            | EUR 400,000   | GlaxoSmithKline Capital PLC, 4.000%, 16/06/25       | 465,149      | 0.05            |
| EUR 500,000   | Barclays PLC, 1.125%, perpetual                    | 502,329      | 0.05            | EUR 600,000   | GlaxoSmithKline Capital PLC, 1.250%, 21/05/26       | 636,402      | 0.07            |
| EUR 400,000   | Brambles Finance PLC, 1.500%, 04/10/27             | 428,652      | 0.05            | EUR 200,000   | GlaxoSmithKline Capital PLC, 1.000%, 12/09/26       | 210,053      | 0.02            |
| EUR 100,000   | British Telecommunications PLC, 0.500%, 23/06/22   | 100,574      | 0.01            | EUR 300,000   | GlaxoSmithKline Capital PLC, 1.375%, 12/09/29       | 326,460      | 0.03            |
| EUR 300,000   | British Telecommunications PLC, 1.125%, 10/03/23   | 306,677      | 0.03            | EUR 400,000   | GlaxoSmithKline Capital PLC, 1.750%, 21/05/30       | 446,088      | 0.05            |
| EUR 285,000   | British Telecommunications PLC, 0.875%, 26/09/23   | 290,617      | 0.03            | EUR 1,100,000   | HSBC Holdings PLC, 0.875%, 06/09/24                 | 1,131,303    | 0.12            |
| EUR 200,000   | British Telecommunications PLC, 1.000%, 23/06/24   | 205,376      | 0.02            | EUR 700,000   | HSBC Holdings PLC, 1.500%, 04/12/24                 | 726,816      | 0.08            |
| EUR 310,000   | British Telecommunications PLC, 1.000%, 21/11/24   | 319,018      | 0.03            | EUR 800,000   | HSBC Holdings PLC, 3.000%, 30/06/25                 | 885,032      | 0.09            |
| EUR 800,000   | British Telecommunications PLC, 0.500%, 12/09/25   | 810,173      | 0.08            | EUR 200,000   | HSBC Holdings PLC, 0.309%, 13/11/26                 | 200,630      | 0.02            |
| EUR 900,000   | British Telecommunications PLC, 1.750%, 10/03/26   | 962,467      | 0.10            | EUR 700,000   | HSBC Holdings PLC, 2.500%, 15/03/27                 | 785,292      | 0.08            |
| EUR 600,000   | British Telecommunications PLC, 1.500%, 23/06/27   | 635,941      | 0.07            | EUR 500,000   | HSBC Holdings PLC, 3.125%, 07/06/28                 | 585,444      | 0.06            |
| EUR 365,000   | British Telecommunications PLC, 2.125%, 26/09/28   | 401,833      | 0.04            | EUR 400,000   | HSBC Holdings PLC, 0.770%, 13/11/31                 | 399,805      | 0.04            |
| EUR 600,000   | British Telecommunications PLC, 1.125%, 12/09/29   | 617,210      | 0.06            | EUR 600,000   | Informa PLC, 1.500%, 05/07/23                       | 617,582      | 0.06            |
| EUR 400,000   | Coca-Cola European Partners PLC, 1.125%, 26/05/24  | 413,397      | 0.04            | EUR 250,000   | Informa PLC, 1.250%, 22/04/28                       | 254,163      | 0.03            |
| EUR 400,000   | Coca-Cola European Partners PLC, 1.750%, 27/03/26  | 430,363      | 0.05            | EUR 300,000   | InterContinental Hotels Group PLC, 2.125%, 15/05/27 | 322,795      | 0.03            |
| EUR 300,000   | Coca-Cola European Partners PLC, 0.200%, 02/12/28  | 295,658      | 0.03            | EUR 800,000   | Intermediate Capital Group PLC, 1.625%, 17/02/27    | 823,976      | 0.09            |
| EUR 800,000   | Coca-Cola European Partners PLC, 1.125%, 12/04/29  | 839,184      | 0.09            | EUR 600,000   | ITV PLC, 1.375%, 26/09/26                           | 626,538      | 0.07            |
| EUR 300,000   | Coca-Cola European Partners PLC, 0.700%, 12/09/31  | 298,846      | 0.03            | EUR 700,000   | Lloyds Bank Corporate Markets PLC, 0.250%, 04/10/22 | 705,201      | 0.07            |
| EUR 100,000   | Coca-Cola European Partners PLC, 0.200%, perpetual | 98,553       | 0.01            | EUR 165,000   | Lloyds Bank Corporate Markets PLC, 0.375%, 28/01/25 | 167,198      | 0.02            |
| EUR 400,000   | Compass Group PLC, 1.875%, 27/01/23                | 413,492      | 0.04            | EUR 450,000   | Lloyds Bank Corporate Markets PLC, 2.375%, 09/04/26 | 497,735      | 0.05            |
| EUR 500,000   | Diageo Finance PLC, 0.125%, 12/10/23               | 503,734      | 0.05            | EUR 500,000   | Lloyds Bank PLC, 1.250%, 13/01/25                   | 524,379      | 0.06            |
| EUR 300,000   | Diageo Finance PLC, 0.500%, 19/06/24               | 305,327      | 0.03            | EUR 400,000   | Lloyds Banking Group PLC, 1.000%, 09/11/23          | 410,650      | 0.04            |
| EUR 1,100,000   | Diageo Finance PLC, 2.375%, 20/05/26               | 1,223,428    | 0.13            | EUR 550,000   | Lloyds Banking Group PLC, 0.625%, 15/01/24          | 556,325      | 0.06            |
| EUR 500,000   | Diageo Finance PLC, 1.875%, 27/03/27               | 549,389      | 0.06            | EUR 700,000   | Lloyds Banking Group PLC, 0.500%, 12/11/25          | 709,902      | 0.07            |
| EUR 200,000   | Diageo Finance PLC, 1.500%, 22/10/27               | 216,721      | 0.02            | EUR 1,000,000   | Lloyds Banking Group PLC, 3.500%, 01/04/26          | 1,124,785    | 0.12            |
| EUR 600,000   | Diageo Finance PLC, 2.500%, 27/03/32               | 717,838      | 0.08            | EUR 600,000   | Lloyds Banking Group PLC, 1.500%, 12/09/27          | 644,882      | 0.07            |
| EUR 200,000   | DS Smith PLC, 2.250%, 16/09/22                     | 204,469      | 0.02            |   |   |              |                 |
| EUR 700,000   | DS Smith PLC, 1.375%, 26/07/24                     | 725,318      | 0.08            |   |   |              |                 |



## Schedule of Investments *(continued)* as at 30 June 2021 (Expressed in Euro)

| Nominal Value   | Description   | Market Value | % of Net Assets | Nominal Value   | Description   | Market Value | % of Net Assets |
|---|---|--------------|-----------------|---|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |   |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |   |              |                 |
| Corporate Bonds - 98.14% <i>(continued)</i>   |   |              |                 | Corporate Bonds - 98.14% <i>(continued)</i>   |   |              |                 |
| United Kingdom <i>(continued)</i>   |   |              |                 | United Kingdom <i>(continued)</i>   |   |              |                 |
| EUR 200,000   | Lloyds Banking Group PLC, 1.750%, 07/09/28                    | 207,058      | 0.02            | EUR 400,000   | Royal Bank of Scotland Group PLC, 2.000%, 04/03/25      | 420,425      | 0.04            |
| EUR 100,000   | London Stock Exchange Group PLC, 0.875%, 19/09/24             | 102,945      | 0.01            | EUR 400,000   | Royal Bank of Scotland Group PLC, 0.750%, 15/11/25      | 407,858      | 0.04            |
| EUR 200,000   | London Stock Exchange Group PLC, 1.750%, 06/12/27             | 219,210      | 0.02            | EUR 800,000   | Royal Bank of Scotland Group PLC, 1.750%, 02/03/26      | 842,583      | 0.09            |
| EUR 500,000   | London Stock Exchange Group PLC, 1.750%, 19/09/29             | 554,232      | 0.06            | EUR 800,000   | Royal Mail PLC, 1.250%, 08/10/26                        | 838,322      | 0.09            |
| EUR 100,000   | Mondi Finance PLC, 1.500%, 15/04/24                           | 103,826      | 0.01            | EUR 1,000,000   | Santander UK Group Holdings PLC, 0.391%, 28/02/25       | 1,008,475    | 0.11            |
| EUR 650,000   | Mondi Finance PLC, 1.625%, 27/04/26                           | 692,864      | 0.07            | EUR 600,000   | Sky Ltd, 1.875%, 24/11/23                               | 629,863      | 0.07            |
| EUR 800,000   | Motability Operations Group PLC, 0.375%, 03/01/26             | 812,992      | 0.09            | EUR 300,000   | Sky Ltd, 2.250%, 17/11/25                               | 329,242      | 0.03            |
| EUR 335,000   | Motability Operations Group PLC, 0.125%, 20/07/28             | 332,084      | 0.04            | EUR 700,000   | Sky Ltd, 2.500%, 15/09/26                               | 786,749      | 0.08            |
| EUR 200,000   | National Grid Electricity Transmission PLC, 0.190%, 20/01/25  | 201,317      | 0.02            | EUR 800,000   | Smiths Group PLC, 2.000%, 23/02/27                      | 866,330      | 0.09            |
| EUR 215,000   | National Grid Electricity Transmission PLC, 0.823%, 07/07/32  | 217,004      | 0.02            | EUR 500,000   | SSE PLC, 1.750%, 08/09/23                               | 521,168      | 0.05            |
| EUR 200,000   | National Grid Electricity Transmission PLC, 0.823%, perpetual | 201,864      | 0.02            | EUR 400,000   | SSE PLC, 1.250%, 16/04/25                               | 417,921      | 0.04            |
| EUR 500,000   | National Grid PLC, 0.163%, 20/01/28                           | 491,719      | 0.05            | EUR 300,000   | SSE PLC, 0.875%, 06/09/25                               | 310,093      | 0.03            |
| EUR 300,000   | National Grid PLC, 0.553%, 18/09/29                           | 299,211      | 0.03            | EUR 300,000   | SSE PLC, 1.375%, 04/09/27                               | 319,840      | 0.03            |
| EUR 600,000   | Nationwide Building Society, 0.625%, 19/04/23                 | 610,696      | 0.06            | EUR 300,000   | SSE PLC, 1.750%, 16/04/30                               | 327,967      | 0.03            |
| EUR 500,000   | Nationwide Building Society, 1.250%, 03/03/25                 | 523,729      | 0.05            | EUR 300,000   | SSE PLC, 3.125%, perpetual                              | 324,365      | 0.03            |
| EUR 800,000   | Nationwide Building Society, 0.250%, 22/07/25                 | 807,552      | 0.08            | EUR 500,000   | Standard Chartered PLC, 3.625%, 23/11/22                | 525,396      | 0.06            |
| EUR 600,000   | Nationwide Building Society, 1.500%, 08/03/26                 | 630,564      | 0.07            | EUR 350,000   | Standard Chartered PLC, 0.750%, 03/10/23                | 353,783      | 0.04            |
| EUR 400,000   | Nationwide Building Society, 2.000%, 25/07/29                 | 420,728      | 0.04            | EUR 200,000   | Standard Chartered PLC, 3.125%, 19/11/24                | 220,027      | 0.02            |
| EUR 190,000   | Natwest Group PLC, 0.780%, 26/02/30                           | 189,947      | 0.02            | EUR 300,000   | Standard Chartered PLC, 0.900%, 02/07/27                | 309,011      | 0.03            |
| EUR 300,000   | Natwest Group PLC, 0.780%, perpetual                          | 299,917      | 0.03            | EUR 379,000   | Standard Chartered PLC, 1.625%, 03/10/27                | 403,829      | 0.04            |
| EUR 300,000   | Natwest Markets PLC, 1.125%, 14/06/23                         | 307,645      | 0.03            | EUR 350,000   | Standard Chartered PLC, 0.850%, 27/01/28                | 358,582      | 0.04            |
| EUR 800,000   | NatWest Markets PLC, 1.000%, 28/05/24                         | 825,262      | 0.09            | EUR 125,000   | Standard Chartered PLC, 2.500%, 09/09/30                | 132,619      | 0.01            |
| EUR 400,000   | NatWest Markets PLC, 2.750%, 02/04/25                         | 440,586      | 0.05            | EUR 500,000   | Swiss Re Finance UK PLC, 2.714%, 04/06/52               | 550,038      | 0.06            |
| EUR 600,000   | Omnicom Finance Holdings PLC, 0.800%, 08/07/27                | 618,154      | 0.06            | EUR 500,000   | Tesco Corporate Treasury Services PLC, 1.375%, 24/10/23 | 515,276      | 0.05            |
| EUR 300,000   | Omnicom Finance Holdings PLC, 1.400%, 08/07/31                | 321,374      | 0.03            | EUR 500,000   | Tesco Corporate Treasury Services PLC, 0.875%, 29/05/26 | 513,645      | 0.05            |
| EUR 240,000   | Rentokil Initial PLC, 0.500%, 14/10/28                        | 240,118      | 0.03            | EUR 515,000   | Tesco Corporate Treasury Services PLC, 0.375%, 27/07/29 | 502,702      | 0.05            |
| EUR 700,000   | Royal Bank of Scotland Group PLC, 2.500%, 22/03/23            | 731,358      | 0.08            | EUR 400,000   | Unilever PLC, 1.500%, 11/06/39                          | 441,965      | 0.05            |
|   |   |              |                 | EUR 800,000   | Vodafone Group PLC, 1.750%, 25/08/23                    | 835,429      | 0.09            |
|   |   |              |                 | EUR 400,000   | Vodafone Group PLC, 0.500%, 30/01/24                    | 406,815      | 0.04            |
|   |   |              |                 | EUR 600,000   | Vodafone Group PLC, 1.125%, 20/11/25                    | 628,233      | 0.07            |
|   |   |              |                 | EUR 500,000   | Vodafone Group PLC, 2.200%, 25/08/26                    | 552,255      | 0.06            |
|   |   |              |                 | EUR 600,000   | Vodafone Group PLC, 0.900%, 24/11/26                    | 624,093      | 0.07            |
|   |   |              |                 | EUR 200,000   | Vodafone Group PLC, 1.500%, 24/07/27                    | 215,285      | 0.02            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in Euro)

| Nominal Value  | Description                                      | Market Value      | % of Net Assets | Nominal Value  | Description  | Market Value | % of Net Assets |
|--|--|-------------------|-----------------|--|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |                   |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 |
| Corporate Bonds - 98.14% (continued)   |  |                   |                 | Corporate Bonds - 98.14% (continued)   |  |              |                 |
| United Kingdom (continued)   |  |                   |                 | United States (continued)  |  |              |                 |
| EUR 400,000  | Vodafone Group PLC, 1.875%, 20/11/29             | 445,341           | 0.05            | EUR 900,000  | AT&T Inc, 2.450%, 15/03/35                           | 1,011,327    | 0.11            |
| EUR 1,050,000  | Vodafone Group PLC, 1.625%, 24/11/30             | 1,143,958         | 0.12            | EUR 1,100,000  | AT&T Inc, 3.150%, 04/09/36                           | 1,334,046    | 0.14            |
| EUR 400,000  | Vodafone Group PLC, 2.875%, 20/11/37             | 489,874           | 0.05            | EUR 500,000  | AT&T Inc, 1.800%, 14/09/39                           | 512,925      | 0.05            |
| EUR 400,000  | Vodafone Group PLC, 2.500%, 24/05/39             | 465,696           | 0.05            | EUR 300,000  | Athene Global Funding, 1.125%, 02/09/25              | 311,130      | 0.03            |
| EUR 600,000  | WPP Finance 2013, 3.000%, 20/11/23               | 645,306           | 0.07            | EUR 500,000  | Athene Global Funding, 0.625%, 12/01/28              | 496,823      | 0.05            |
| EUR 300,000  | WPP Finance 2016, 1.375%, 20/03/25               | 314,716           | 0.03            | EUR 200,000  | Autoliv Inc, 0.750%, 26/06/23                        | 202,836      | 0.02            |
| EUR 305,000  | Yorkshire Building Society, 0.500%, 01/07/28     | 306,271           | 0.03            | EUR 400,000  | Avery Dennison Corp, 1.250%, 03/03/25                | 416,477      | 0.04            |
| EUR 300,000  | Yorkshire Building Society, 0.625%, perpetual    | 306,922           | 0.03            | EUR 700,000  | Bank of America Corp, 1.625%, 14/09/22               | 716,792      | 0.08            |
| <b>Total United Kingdom</b>  |  | <b>67,566,237</b> | <b>7.01</b>     | EUR 800,000  | Bank of America Corp, 1.379%, 07/02/25               | 829,638      | 0.09            |
| United States  |  |                   |                 | EUR 100,000  | Bank of America Corp, 1.375%, 26/03/25               | 105,150      | 0.01            |
| EUR 800,000  | AbbVie Inc, 1.375%, 17/05/24                     | 830,051           | 0.09            | EUR 600,000  | Bank of America Corp, 0.808%, 09/05/26               | 616,620      | 0.06            |
| EUR 400,000  | AbbVie Inc, 0.750%, 18/11/27                     | 410,733           | 0.04            | EUR 700,000  | Bank of America Corp, 1.776%, 04/05/27               | 753,035      | 0.08            |
| EUR 400,000  | AbbVie Inc, 2.125%, 17/11/28                     | 447,852           | 0.05            | EUR 600,000  | Bank of America Corp, 1.662%, 25/04/28               | 645,507      | 0.07            |
| EUR 400,000  | AbbVie Inc, 1.250%, 18/11/31                     | 419,742           | 0.04            | EUR 500,000  | Bank of America Corp, 0.583%, 24/08/28               | 503,768      | 0.05            |
| EUR 300,000  | Air Products and Chemicals Inc, 0.500%, 05/05/28 | 305,473           | 0.03            | EUR 1,000,000  | Bank of America Corp, 3.648%, 31/03/29               | 1,207,242    | 0.13            |
| EUR 300,000  | Air Products and Chemicals Inc, 0.800%, 05/05/32 | 305,630           | 0.03            | EUR 800,000  | Bank of America Corp, 0.580%, 08/08/29               | 804,427      | 0.08            |
| EUR 500,000  | American Tower Corp, 0.450%, 15/01/27            | 500,255           | 0.05            | EUR 800,000  | Bank of America Corp, 1.381%, 09/05/30               | 848,295      | 0.09            |
| EUR 405,000  | American Tower Corp, 0.500%, 15/01/28            | 401,102           | 0.04            | EUR 390,000  | Bank of America Corp, 0.694%, 22/03/31               | 388,637      | 0.04            |
| EUR 500,000  | American Tower Corp, 0.875%, 21/05/29            | 504,066           | 0.05            | EUR 500,000  | Bank of America Corp, 0.654%, 26/10/31               | 494,424      | 0.05            |
| EUR 570,000  | American Tower Corp, 1.000%, 15/01/32            | 570,888           | 0.06            | EUR 365,000  | Bank of America Corp, 1.102%, 24/05/32               | 374,055      | 0.04            |
| EUR 500,000  | American Tower Corp, 1.250%, 21/05/33            | 507,085           | 0.05            | EUR 500,000  | Baxter International Inc, 0.400%, 15/05/24           | 507,592      | 0.05            |
| EUR 900,000  | Apple Inc, 1.000%, 10/11/22                      | 917,053           | 0.10            | EUR 400,000  | Baxter International Inc, 1.300%, 30/05/25           | 420,317      | 0.04            |
| EUR 500,000  | Apple Inc, 1.375%, 17/01/24                      | 521,131           | 0.05            | EUR 500,000  | Baxter International Inc, 1.300%, 15/05/29           | 535,473      | 0.06            |
| EUR 700,000  | Apple Inc, 0.875%, 24/05/25                      | 726,969           | 0.08            | EUR 300,000  | Becton Dickinson and Co, 1.900%, 15/12/26            | 325,548      | 0.03            |
| EUR 200,000  | Apple Inc, zero coupon, 15/11/25                 | 201,209           | 0.02            | EUR 700,000  | Blackstone Holdings Finance Co LLC, 1.500%, 10/04/29 | 750,898      | 0.08            |
| EUR 1,000,000  | Apple Inc, 1.625%, 10/11/26                      | 1,087,412         | 0.11            | EUR 500,000  | Booking Holdings Inc, 2.150%, 25/11/22               | 513,869      | 0.05            |
| EUR 400,000  | Apple Inc, 2.000%, 17/09/27                      | 448,456           | 0.05            | EUR 600,000  | Booking Holdings Inc, 2.375%, 23/09/24               | 642,978      | 0.07            |
| EUR 800,000  | Apple Inc, 1.375%, 24/05/29                      | 873,364           | 0.09            | EUR 175,000  | Booking Holdings Inc, 0.100%, 08/03/25               | 175,446      | 0.02            |
| EUR 300,000  | Apple Inc, 0.500%, 15/11/31                      | 303,967           | 0.03            |  |  |              |                 |
| EUR 500,000  | Archer-Daniels-Midland Co, 1.000%, 12/09/25      | 521,843           | 0.05            |  |  |              |                 |
| EUR 500,000  | AT&T Inc, 2.500%, 15/03/23                       | 519,787           | 0.05            |  |  |              |                 |
| EUR 1,300,000  | AT&T Inc, 1.300%, 05/09/23                       | 1,336,085         | 0.14            |  |  |              |                 |
| EUR 200,000  | AT&T Inc, 1.950%, 15/09/23                       | 208,345           | 0.02            |  |  |              |                 |
| EUR 1,100,000  | AT&T Inc, 2.400%, 15/03/24                       | 1,166,977         | 0.12            |  |  |              |                 |
| EUR 600,000  | AT&T Inc, 3.500%, 17/12/25                       | 686,869           | 0.07            |  |  |              |                 |
| EUR 600,000  | AT&T Inc, 0.250%, 04/03/26                       | 602,772           | 0.06            |  |  |              |                 |
| EUR 800,000  | AT&T Inc, 0.800%, 04/03/30                       | 804,939           | 0.08            |  |  |              |                 |
| EUR 1,000,000  | AT&T Inc, 3.550%, 17/12/32                       | 1,259,901         | 0.13            |  |  |              |                 |
| EUR 400,000  | AT&T Inc, 3.375%, 15/03/34                       | 497,506           | 0.05            |  |  |              |                 |

## Schedule of Investments *(continued)* as at 30 June 2021 (Expressed in Euro)

| Nominal Value   | Description                              | Market Value | % of Net Assets | Nominal Value   | Description  | Market Value | % of Net Assets |
|---|--|--------------|-----------------|---|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |  |              |                 |
| Corporate Bonds - 98.14% <i>(continued)</i>   |  |              |                 | Corporate Bonds - 98.14% <i>(continued)</i>   |  |              |                 |
| United States <i>(continued)</i>  |  |              |                 | United States <i>(continued)</i>  |  |              |                 |
| EUR 600,000   | Booking Holdings Inc, 1.800%, 03/03/27   | 649,853      | 0.07            | EUR 545,000   | Fidelity National Information Services Inc, 0.125%, 03/12/22 | 547,504      | 0.06            |
| EUR 205,000   | Booking Holdings Inc, 0.500%, 08/03/28   | 206,690      | 0.02            | EUR 700,000   | Fidelity National Information Services Inc, 0.750%, 21/05/23 | 711,130      | 0.07            |
| EUR 465,000   | Chubb INA Holdings Inc, 0.300%, 15/12/24 | 469,034      | 0.05            | EUR 360,000   | Fidelity National Information Services Inc, 0.625%, 03/12/25 | 367,534      | 0.04            |
| EUR 100,000   | Chubb INA Holdings Inc, 0.875%, 15/06/27 | 103,555      | 0.01            | EUR 700,000   | Fidelity National Information Services Inc, 1.500%, 21/05/27 | 742,013      | 0.08            |
| EUR 500,000   | Chubb INA Holdings Inc, 1.550%, 15/03/28 | 537,505      | 0.06            | EUR 270,000   | Fidelity National Information Services Inc, 1.000%, 03/12/28 | 277,321      | 0.03            |
| EUR 775,000   | Chubb INA Holdings Inc, 0.875%, 15/12/29 | 796,308      | 0.08            | EUR 600,000   | Fidelity National Information Services Inc, 2.000%, 21/05/30 | 662,749      | 0.07            |
| EUR 400,000   | Chubb INA Holdings Inc, 1.400%, 15/06/31 | 425,855      | 0.04            | EUR 300,000   | Fidelity National Information Services Inc, 2.950%, 21/05/39 | 365,218      | 0.04            |
| EUR 400,000   | Coca-Cola Co, 0.500%, 08/03/24           | 408,013      | 0.04            | EUR 200,000   | Fiserv Inc, 1.625%, 01/07/30                                 | 214,421      | 0.02            |
| EUR 780,000   | Coca-Cola Co, 0.125%, 09/03/29           | 770,393      | 0.08            | EUR 300,000   | General Mills Inc, 1.000%, 27/04/23                          | 305,832      | 0.03            |
| EUR 255,000   | Coca-Cola Co, 0.400%, 06/05/30           | 255,179      | 0.03            | EUR 150,000   | General Mills Inc, 0.450%, 15/01/26                          | 152,407      | 0.02            |
| EUR 400,000   | Coca-Cola Co, 1.250%, 08/03/31           | 428,526      | 0.05            | EUR 500,000   | Goldman Sachs Group Inc, 3.250%, 01/02/23                    | 527,182      | 0.06            |
| EUR 400,000   | Coca-Cola Co, 0.500%, 09/03/33           | 392,425      | 0.04            | EUR 800,000   | Goldman Sachs Group Inc, 2.000%, 27/07/23                    | 834,765      | 0.09            |
| EUR 500,000   | Coca-Cola Co, 0.375%, 15/03/33           | 483,218      | 0.05            | EUR 1,100,000   | Goldman Sachs Group Inc, 1.375%, 15/05/24                    | 1,128,796    | 0.12            |
| EUR 1,200,000   | Coca-Cola Co, 1.625%, 09/03/35           | 1,325,966    | 0.14            | EUR 500,000   | Goldman Sachs Group Inc, 0.125%, 19/08/24                    | 501,300      | 0.05            |
| EUR 255,000   | Coca-Cola Co, 0.950%, 06/05/36           | 256,416      | 0.03            | EUR 500,000   | Goldman Sachs Group Inc, 2.125%, 30/09/24                    | 533,366      | 0.06            |
| EUR 400,000   | Coca-Cola Co, 1.100%, 02/09/36           | 411,496      | 0.04            | EUR 1,100,000   | Goldman Sachs Group Inc, 3.375%, 27/03/25                    | 1,232,768    | 0.13            |
| EUR 274,000   | Coca-Cola Co, 0.800%, 15/03/40           | 260,547      | 0.03            | EUR 700,000   | Goldman Sachs Group Inc, 1.250%, 01/05/25                    | 723,526      | 0.08            |
| EUR 370,000   | Coca-Cola Co, 1.000%, 09/03/41           | 360,978      | 0.04            | EUR 400,000   | Goldman Sachs Group Inc, 2.875%, 03/06/26                    | 451,058      | 0.05            |
| EUR 300,000   | Colgate-Palmolive Co, 0.500%, 06/03/26   | 307,449      | 0.03            | EUR 1,100,000   | Goldman Sachs Group Inc, 1.625%, 27/07/26                    | 1,173,174    | 0.12            |
| EUR 600,000   | Colgate-Palmolive Co, 1.375%, 06/03/34   | 659,275      | 0.07            | EUR 900,000   | Goldman Sachs Group Inc, 0.250%, 26/01/28                    | 883,894      | 0.09            |
| EUR 235,000   | Colgate-Palmolive Co, 0.875%, 12/11/39   | 235,904      | 0.03            | EUR 400,000   | Goldman Sachs Group Inc, 2.000%, 22/03/28                    | 439,117      | 0.05            |
| EUR 300,000   | Comcast Corp, 0.250%, 20/05/27           | 301,062      | 0.03            | EUR 800,000   | Goldman Sachs Group Inc, 2.000%, 01/11/28                    | 882,464      | 0.09            |
| EUR 900,000   | Comcast Corp, 0.750%, 20/02/32           | 901,642      | 0.09            | EUR 700,000   | Goldman Sachs Group Inc, 0.875%, 21/01/30                    | 712,357      | 0.07            |
| EUR 300,000   | Comcast Corp, 1.250%, 20/02/40           | 302,474      | 0.03            | EUR 500,000   | Goldman Sachs Group Inc, 3.000%, 12/02/31                    | 607,257      | 0.06            |
| EUR 400,000   | Digital Euro Finco LLC, 2.625%, 15/04/24 | 427,835      | 0.05            | EUR 700,000   | Goldman Sachs Group Inc, 1.000%, perpetual                   | 700,220      | 0.07            |
| EUR 700,000   | Digital Euro Finco LLC, 2.500%, 16/01/26 | 768,793      | 0.08            | EUR 725,000   | International Business Machines Corp, 0.375%, 31/01/23       | 732,808      | 0.07            |
| EUR 300,000   | Digital Euro Finco LLC, 1.125%, 09/04/28 | 309,983      | 0.03            | EUR 300,000   | International Business Machines Corp, 1.250%, 26/05/23       | 308,590      | 0.03            |
| EUR 300,000   | Dover Corp, 0.750%, 04/11/27             | 306,088      | 0.03            | EUR 200,000   | International Business Machines Corp, 1.125%, 06/09/24       | 207,929      | 0.02            |
| EUR 600,000   | DXC Technology Co, 1.750%, 15/01/26      | 633,011      | 0.07            | EUR 600,000   | International Business Machines Corp, 0.875%, 31/01/25       | 620,524      | 0.06            |
| EUR 400,000   | Ecolab Inc, 1.000%, 15/01/24             | 410,261      | 0.04            |   |  |              |                 |
| EUR 500,000   | Ecolab Inc, 2.625%, 08/07/25             | 550,939      | 0.06            |   |  |              |                 |
| EUR 1,000,000   | Eli Lilly & Co, 1.625%, 02/06/26         | 1,076,681    | 0.11            |   |  |              |                 |
| EUR 250,000   | Eli Lilly & Co, 0.625%, 01/11/31         | 254,219      | 0.03            |   |  |              |                 |
| EUR 600,000   | Eli Lilly & Co, 1.700%, 01/11/49         | 664,510      | 0.07            |   |  |              |                 |
| EUR 1,000,000   | Emerson Electric Co, 1.250%, 15/10/25    | 1,051,651    | 0.11            |   |  |              |                 |
| EUR 300,000   | FedEx Corp, 0.450%, 05/08/25             | 304,976      | 0.03            |   |  |              |                 |
| EUR 800,000   | FedEx Corp, 1.625%, 11/01/27             | 858,166      | 0.09            |   |  |              |                 |
| EUR 490,000   | FedEx Corp, 0.450%, 04/05/29             | 487,975      | 0.05            |   |  |              |                 |
| EUR 500,000   | FedEx Corp, 1.300%, 05/08/31             | 524,074      | 0.05            |   |  |              |                 |
| EUR 280,000   | FedEx Corp, 0.950%, 04/05/33             | 277,873      | 0.03            |   |  |              |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in Euro)

| Nominal Value  | Description  | Market Value | % of Net Assets | Nominal Value  | Description   | Market Value | % of Net Assets |
|--|--|--------------|-----------------|--|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |              |                 |
| Corporate Bonds - 98.14% (continued)   |  |              |                 | Corporate Bonds - 98.14% (continued)   |   |              |                 |
| United States (continued)  |  |              |                 | United States (continued)  |   |              |                 |
| EUR 700,000  | International Business Machines Corp, 0.950%, 23/05/25   | 727,004      | 0.08            | EUR 100,000  | Marsh & McLennan Cos Inc, 1.349%, 21/09/26                | 105,514      | 0.01            |
| EUR 500,000  | International Business Machines Corp, 2.875%, 07/11/25   | 562,626      | 0.06            | EUR 400,000  | Marsh & McLennan Cos Inc, 1.979%, 21/03/30                | 444,694      | 0.05            |
| EUR 300,000  | International Business Machines Corp, 1.250%, 29/01/27   | 317,920      | 0.03            | EUR 500,000  | McDonald's Corp, 1.000%, 15/11/23                         | 514,200      | 0.05            |
| EUR 1,000,000  | International Business Machines Corp, 0.300%, 11/02/28   | 1,001,658    | 0.10            | EUR 400,000  | McDonald's Corp, 0.625%, 29/01/24                         | 408,023      | 0.04            |
| EUR 200,000  | International Business Machines Corp, 1.750%, 07/03/28   | 219,813      | 0.02            | EUR 300,000  | McDonald's Corp, 2.375%, 27/11/24                         | 325,421      | 0.03            |
| EUR 500,000  | International Business Machines Corp, 1.500%, 23/05/29   | 542,382      | 0.06            | EUR 100,000  | McDonald's Corp, 0.900%, 15/06/26                         | 103,991      | 0.01            |
| EUR 500,000  | International Business Machines Corp, 1.750%, 31/01/31   | 555,417      | 0.06            | EUR 300,000  | McDonald's Corp, 1.875%, 26/05/27                         | 330,364      | 0.03            |
| EUR 800,000  | International Business Machines Corp, 0.650%, 11/02/32   | 796,123      | 0.08            | EUR 400,000  | McDonald's Corp, 1.750%, 03/05/28                         | 440,274      | 0.05            |
| EUR 500,000  | International Business Machines Corp, 1.200%, 11/02/40   | 510,862      | 0.05            | EUR 300,000  | McDonald's Corp, 1.500%, 28/11/29                         | 324,852      | 0.03            |
| EUR 500,000  | International Flavors & Fragrances Inc, 1.750%, 14/03/24 | 521,959      | 0.05            | EUR 100,000  | McDonald's Corp, 1.600%, 15/03/31                         | 109,404      | 0.01            |
| EUR 400,000  | International Flavors & Fragrances Inc, 1.800%, 25/09/26 | 430,120      | 0.05            | EUR 300,000  | Merck & Co Inc, 0.500%, 02/11/24                          | 306,342      | 0.03            |
| EUR 600,000  | Jefferies Group LLC, 1.000%, 19/07/24                    | 616,136      | 0.06            | EUR 600,000  | Merck & Co Inc, 1.875%, 15/10/26                          | 657,450      | 0.07            |
| EUR 1,500,000  | JPMorgan Chase & Co, 1.500%, 26/10/22                    | 1,537,812    | 0.16            | EUR 300,000  | Merck & Co Inc, 2.500%, 15/10/34                          | 371,528      | 0.04            |
| EUR 600,000  | JPMorgan Chase & Co, 2.750%, 01/02/23                    | 629,412      | 0.07            | EUR 100,000  | Metropolitan Life Global Funding I, zero coupon, 23/09/22 | 100,429      | 0.01            |
| EUR 1,200,000  | JPMorgan Chase & Co, 0.625%, 25/01/24                    | 1,222,227    | 0.13            | EUR 600,000  | Metropolitan Life Global Funding I, 2.375%, 11/01/23      | 625,102      | 0.06            |
| EUR 500,000  | JPMorgan Chase & Co, 3.000%, 19/02/26                    | 568,453      | 0.06            | EUR 750,000  | Metropolitan Life Global Funding I, 0.375%, 09/04/24      | 760,874      | 0.08            |
| EUR 900,000  | JPMorgan Chase & Co, 1.500%, 29/10/26                    | 965,664      | 0.10            | EUR 500,000  | Metropolitan Life Global Funding I, 0.550%, 16/06/27      | 513,125      | 0.05            |
| EUR 1,100,000  | JPMorgan Chase & Co, 1.090%, 11/03/27                    | 1,144,753    | 0.12            | EUR 500,000  | Metropolitan Life Global Funding I, 0.500%, 25/05/29      | 504,841      | 0.05            |
| EUR 500,000  | JPMorgan Chase & Co, 0.389%, 24/02/28                    | 501,577      | 0.05            | EUR 1,000,000  | Microsoft Corp, 3.125%, 06/12/28                          | 1,221,805    | 0.13            |
| EUR 1,200,000  | JPMorgan Chase & Co, 1.638%, 18/05/28                    | 1,289,895    | 0.13            | EUR 300,000  | Microsoft Corp, 2.625%, 02/05/33                          | 377,744      | 0.04            |
| EUR 600,000  | JPMorgan Chase & Co, 2.875%, 24/05/28                    | 705,643      | 0.07            | EUR 600,000  | MMS USA Investments Inc, 0.625%, 13/06/25                 | 610,502      | 0.06            |
| EUR 700,000  | JPMorgan Chase & Co, 1.812%, 12/06/29                    | 765,088      | 0.08            | EUR 500,000  | MMS USA Investments Inc, 1.250%, 13/06/28                 | 524,614      | 0.06            |
| EUR 500,000  | JPMorgan Chase & Co, 1.001%, 25/07/31                    | 513,538      | 0.05            | EUR 400,000  | MMS USA Investments Inc, 1.750%, 13/06/31                 | 432,488      | 0.05            |
| EUR 1,100,000  | JPMorgan Chase & Co, 1.047%, 04/11/32                    | 1,125,455    | 0.12            | EUR 500,000  | Molson Coors Brewing Co, 1.250%, 15/07/24                 | 515,882      | 0.05            |
| EUR 800,000  | JPMorgan Chase & Co, 0.597%, 17/02/33                    | 779,293      | 0.08            | EUR 500,000  | Mondelez International Inc, 1.625%, 08/03/27              | 537,885      | 0.06            |
| EUR 500,000  | Kellogg Co, 0.800%, 17/11/22                             | 507,421      | 0.05            | EUR 500,000  | Mondelez International Inc, 0.250%, 17/03/28              | 496,205      | 0.05            |
| EUR 400,000  | Kellogg Co, 1.000%, 17/05/24                             | 412,190      | 0.04            | EUR 455,000  | Mondelez International Inc, 0.750%, 17/03/33              | 444,851      | 0.05            |
| EUR 500,000  | Kellogg Co, 1.250%, 10/03/25                             | 522,275      | 0.05            | EUR 500,000  | Mondelez International Inc, 1.375%, 17/03/41              | 490,479      | 0.05            |
| EUR 300,000  | Kimberly-Clark Corp, 0.625%, 07/09/24                    | 307,297      | 0.03            | EUR 700,000  | Moody's Corp, 1.750%, 09/03/27                            | 757,359      | 0.08            |
| EUR 200,000  | ManpowerGroup Inc, 1.750%, 22/06/26                      | 214,239      | 0.02            | EUR 175,000  | Moody's Corp, 0.950%, 25/02/30                            | 180,355      | 0.02            |
|  |  |              |                 | EUR 900,000  | Morgan Stanley, 1.875%, 30/03/23                          | 933,412      | 0.10            |
|  |  |              |                 | EUR 1,000,000  | Morgan Stanley, 1.750%, 11/03/24                          | 1,049,797    | 0.11            |
|  |  |              |                 | EUR 1,000,000  | Morgan Stanley, 0.637%, 26/07/24                          | 1,015,759    | 0.11            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in Euro)

| Nominal Value  | Description                                       | Market Value | % of Net Assets | Nominal Value   | Description                                    | Market Value       | % of Net Assets |
|--|---|--------------|-----------------|---|--|--------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)  |  |                    |                 |
| Corporate Bonds - 98.14% (continued)   |   |              |                 | Corporate Bonds - 98.14% (continued)  |  |                    |                 |
| United States (continued)  |   |              |                 | United States (continued)   |  |                    |                 |
| EUR 1,000,000  | Morgan Stanley, 1.342%, 23/10/26                  | 1,050,405    | 0.11            | EUR 585,000   | Prologis Euro Finance LLC, 0.500%, 16/02/32    | 568,270            | 0.06            |
| EUR 1,000,000  | Morgan Stanley, 1.375%, 27/10/26                  | 1,061,409    | 0.11            | EUR 275,000   | Prologis Euro Finance LLC, 1.000%, 16/02/41    | 259,294            | 0.03            |
| EUR 1,200,000  | Morgan Stanley, 1.875%, 27/04/27                  | 1,305,677    | 0.14            | EUR 200,000   | Prologis LP, 3.000%, 02/06/26                  | 227,917            | 0.02            |
| EUR 500,000  | Morgan Stanley, 0.406%, 29/10/27                  | 501,483      | 0.05            | EUR 500,000   | PVH Corp, 3.125%, 15/12/27                     | 567,370            | 0.06            |
| EUR 700,000  | Morgan Stanley, 0.495%, 26/10/29                  | 695,447      | 0.07            | EUR 300,000   | RELX Capital Inc, 1.300%, 12/05/25             | 314,427            | 0.03            |
| EUR 500,000  | Morgan Stanley, 0.497%, 07/02/31                  | 490,530      | 0.05            | EUR 700,000   | United Parcel Service Inc, 1.625%, 15/11/25    | 749,932            | 0.08            |
| EUR 800,000  | Morgan Stanley, 0.497%, perpetual                 | 784,847      | 0.08            | EUR 700,000   | United Parcel Service Inc, 1.000%, 15/11/28    | 739,148            | 0.08            |
| EUR 500,000  | Mylan Inc, 2.125%, 23/05/25                       | 533,130      | 0.06            | EUR 400,000   | Verizon Communications Inc, 1.625%, 01/03/24   | 418,254            | 0.04            |
| EUR 500,000  | Nasdaq Inc, 1.750%, 19/05/23                      | 515,229      | 0.05            | EUR 600,000   | Verizon Communications Inc, 0.875%, 02/04/25   | 619,389            | 0.06            |
| EUR 500,000  | Nasdaq Inc, 1.750%, 28/03/29                      | 542,474      | 0.06            | EUR 800,000   | Verizon Communications Inc, 3.250%, 17/02/26   | 916,110            | 0.10            |
| EUR 195,000  | Nasdaq Inc, 0.875%, 13/02/30                      | 197,578      | 0.02            | EUR 600,000   | Verizon Communications Inc, 0.875%, 08/04/27   | 620,042            | 0.06            |
| EUR 200,000  | National Grid North America Inc, 0.750%, 08/08/23 | 203,552      | 0.02            | EUR 1,000,000   | Verizon Communications Inc, 1.375%, 02/11/28   | 1,066,002          | 0.11            |
| EUR 300,000  | National Grid North America Inc, 1.000%, 12/07/24 | 308,887      | 0.03            | EUR 500,000   | Verizon Communications Inc, 0.375%, 22/03/29   | 495,011            | 0.05            |
| EUR 350,000  | Oracle Corp, 3.125%, 10/07/25                     | 393,665      | 0.04            | EUR 1,000,000   | Verizon Communications Inc, 1.250%, 08/04/30   | 1,052,237          | 0.11            |
| EUR 300,000  | Pepsico Inc, 0.750%, 18/03/27                     | 312,196      | 0.03            | EUR 700,000   | Verizon Communications Inc, 2.625%, 01/12/31   | 829,064            | 0.09            |
| EUR 500,000  | PepsiCo Inc, 0.250%, 06/05/24                     | 507,329      | 0.05            | EUR 300,000   | Verizon Communications Inc, 0.875%, 19/03/32   | 300,684            | 0.03            |
| EUR 300,000  | PepsiCo Inc, 2.625%, 28/04/26                     | 337,387      | 0.04            | EUR 500,000   | Verizon Communications Inc, 0.750%, 22/03/32   | 492,940            | 0.05            |
| EUR 100,000  | PepsiCo Inc, 0.750%, 18/03/27                     | 104,065      | 0.01            | EUR 500,000   | Verizon Communications Inc, 1.300%, 18/05/33   | 514,290            | 0.05            |
| EUR 600,000  | PepsiCo Inc, 0.875%, 18/07/28                     | 629,447      | 0.07            | EUR 305,000   | Verizon Communications Inc, 1.125%, 19/09/35   | 301,126            | 0.03            |
| EUR 200,000  | PepsiCo Inc, 1.125%, 18/03/31                     | 214,039      | 0.02            | EUR 1,000,000   | Verizon Communications Inc, 2.875%, 15/01/38   | 1,230,687          | 0.13            |
| EUR 450,000  | PepsiCo Inc, 0.400%, 09/10/32                     | 442,985      | 0.05            | EUR 400,000   | Verizon Communications Inc, 1.500%, 19/09/39   | 408,088            | 0.04            |
| EUR 300,000  | PepsiCo Inc, 0.875%, 16/10/39                     | 299,419      | 0.03            | EUR 500,000   | Verizon Communications Inc, 1.850%, 18/05/40   | 537,778            | 0.06            |
| EUR 350,000  | PepsiCo Inc, 1.050%, 09/10/50                     | 337,940      | 0.04            | EUR 600,000   | VF Corp, 0.625%, 20/09/23                      | 609,311            | 0.06            |
| EUR 200,000  | Pfizer Inc, 1.000%, 06/03/27                      | 210,442      | 0.02            | EUR 180,000   | VF Corp, 0.250%, 25/02/28                      | 178,583            | 0.02            |
| EUR 500,000  | PPG Industries Inc, 0.875%, 03/11/25              | 518,153      | 0.05            | EUR 500,000   | VF Corp, 0.625%, 25/02/32                      | 492,132            | 0.05            |
| EUR 500,000  | PPG Industries Inc, 1.400%, 13/03/27              | 533,841      | 0.06            | EUR 500,000   | Walgreens Boots Alliance Inc, 2.125%, 20/11/26 | 544,277            | 0.06            |
| EUR 100,000  | Praxair Inc, 1.200%, 12/02/24                     | 103,715      | 0.01            | EUR 300,000   | Xylem Inc, 2.250%, 11/03/23                    | 310,628            | 0.03            |
| EUR 500,000  | Praxair Inc, 1.625%, 01/12/25                     | 538,330      | 0.06            | EUR 400,000   | Zimmer Biomet Holdings Inc, 1.414%, 13/12/22   | 408,910            | 0.04            |
| EUR 600,000  | Procter & Gamble Co, 2.000%, 16/08/22             | 616,473      | 0.06            | EUR 600,000   | Zimmer Biomet Holdings Inc, 2.425%, 13/12/26   | 665,847            | 0.07            |
| EUR 700,000  | Procter & Gamble Co, 1.125%, 02/11/23             | 723,887      | 0.08            |   |  |                    |                 |
| EUR 250,000  | Procter & Gamble Co, 0.500%, 25/10/24             | 256,177      | 0.03            | <b>Total United States</b>  |  | <b>146,762,920</b> | <b>15.23</b>    |
| EUR 500,000  | Procter & Gamble Co, 0.625%, 30/10/24             | 514,036      | 0.05            | <b>Total Corporate Bonds</b>  |  | <b>945,578,706</b> | <b>98.14</b>    |
| EUR 600,000  | Procter & Gamble Co, 4.875%, 11/05/27             | 771,895      | 0.08            |   |  |                    |                 |
| EUR 500,000  | Procter & Gamble Co, 1.200%, 30/10/28             | 539,071      | 0.06            | <b>Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market</b> |  | <b>945,578,706</b> | <b>98.14</b>    |
| EUR 300,000  | Procter & Gamble Co, 1.250%, 25/10/29             | 325,933      | 0.03            |   |  |                    |                 |
| EUR 300,000  | Procter & Gamble Co, 1.875%, 30/10/38             | 355,671      | 0.04            |   |  |                    |                 |
| EUR 300,000  | Prologis Euro Finance LLC, 0.250%, 10/09/27       | 300,149      | 0.03            |   |  |                    |                 |
| EUR 800,000  | Prologis Euro Finance LLC, 1.875%, 05/01/29       | 884,698      | 0.09            |   |  |                    |                 |
| EUR 500,000  | Prologis Euro Finance LLC, 0.625%, 10/09/31       | 495,352      | 0.05            |   |  |                    |                 |

## Schedule of Investments *(continued)* as at 30 June 2021 (Expressed in Euro)

| Nominal Value                       | Description                                | Market Value | % of Net Assets |
|-------------------------------------|--|--------------|-----------------|
| Other transferable securities       |  |              |                 |
| Corporate Bonds - 0.72%             |  |              |                 |
| Belgium                             |  |              |                 |
| EUR 500,000                         | KBC Group NV, 0.750%, 31/05/31             | 500,107      | 0.05            |
| Total Belgium                       |  | 500,107      | 0.05            |
| France                              |  |              |                 |
| EUR 500,000                         | Banque Fed Cred, 0.250%, 29/06/28          | 498,865      | 0.06            |
| EUR 100,000                         | Cie De Saint Gobain, 1.375%, perpetual     | 107,448      | 0.01            |
| EUR 300,000                         | Engie SA, 1.625%, perpetual                | 306,167      | 0.03            |
| Total France                        |  | 912,480      | 0.10            |
| Netherlands                         |  |              |                 |
| EUR 100,000                         | Alliander NV, 0.375%, perpetual            | 100,931      | 0.01            |
| EUR 200,000                         | de Volksbank NV, 0.250%, perpetual         | 198,917      | 0.02            |
| Total Netherlands                   |  | 299,848      | 0.03            |
| Spain                               |  |              |                 |
| EUR 200,000                         | Banco Santander, 1.000%, 24/06/29          | 199,767      | 0.02            |
| EUR 300,000                         | Inmobiliaria Colonial So, 0.750%, 22/06/29 | 297,162      | 0.03            |
| EUR 500,000                         | Merlin Properties Socimi, 1.375%, 01/06/30 | 495,890      | 0.05            |
| EUR 500,000                         | Telefonica Emisiones SAU, 1.807%, 21/05/32 | 550,294      | 0.06            |
| Total Spain                         |  | 1,543,113    | 0.16            |
| United States                       |  |              |                 |
| EUR 500,000                         | 3M Co, 1.500%, perpetual                   | 554,134      | 0.06            |
| EUR 400,000                         | AbbVie Inc, 1.250%, 01/06/24               | 413,554      | 0.04            |
| EUR 400,000                         | AbbVie Inc, 2.125%, 01/06/29               | 447,488      | 0.05            |
| EUR 500,000                         | AT&T Inc, 1.800%, 05/09/26                 | 538,414      | 0.06            |
| EUR 900,000                         | AT&T Inc, 2.350%, 05/09/29                 | 1,018,022    | 0.10            |
| EUR 700,000                         | GOLDMAN SACHS GROUP INC, 1.000%, 30/04/24  | 700,373      | 0.07            |
| Total United States                 |  | 3,671,985    | 0.38            |
| Total Corporate Bonds               |  | 6,927,533    | 0.72            |
| Total Other transferable securities |  | 6,927,533    | 0.72            |
| TOTAL INVESTMENTS                   |  | 952,506,239  | 98.86           |
| Other Net Assets/(Liabilities)      |  | 10,978,477   | 1.14            |
| TOTAL NET ASSETS                    |  | 963,484,716  | 100.00          |

## Schedule of Investments

as at 30 June 2021 (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 - 99.31%   |   |                  |                 | Corporate Bonds - 99.31% <i>(continued)</i>   |  |                  |                 |
| Australia  |   |                  |                 | Canada  |  |                  |                 |
| EUR 100,000  | APT Pipelines Ltd, 2.000%, 22/03/27                         | 109,570          | 0.23            | EUR 100,000   | Bank of Nova Scotia, 0.375%, 06/04/22                | 100,669          | 0.21            |
| EUR 100,000  | Aurizon Network Pty Ltd, 3.125%, 01/06/26                   | 113,582          | 0.24            | EUR 100,000   | Bank of Nova Scotia, 0.125%, 04/09/26                | 100,046          | 0.21            |
| EUR 100,000  | AusNet Services Holdings Pty Ltd, 1.500%, 26/02/27          | 107,747          | 0.22            | EUR 100,000   | Canadian Imperial Bank of Commerce, 0.750%, 22/03/23 | 101,963          | 0.21            |
| EUR 100,000  | AusNet Services Holdings Pty Ltd, 0.625%, 25/08/30          | 100,701          | 0.21            | EUR 200,000   | Canadian Imperial Bank of Commerce, 0.375%, 03/05/24 | 202,800          | 0.42            |
| EUR 100,000  | Australia & New Zealand Banking Group Ltd, 0.625%, 21/02/23 | 101,711          | 0.21            | EUR 100,000   | Great-West Lifeco Inc, 2.500%, 18/04/23              | 104,728          | 0.22            |
| EUR 100,000  | Australia & New Zealand Banking Group Ltd, 0.750%, 29/09/26 | 103,924          | 0.22            | EUR 100,000   | Royal Bank of Canada, 0.250%, 02/05/24               | 101,121          | 0.21            |
| EUR 100,000  | BHP Billiton Finance Ltd, 3.000%, 29/05/24                  | 109,253          | 0.23            | EUR 200,000   | Royal Bank of Canada, 0.125%, 23/07/24               | 201,642          | 0.42            |
| EUR 100,000  | BHP Billiton Finance Ltd, 3.125%, 29/04/33                  | 127,066          | 0.26            | EUR 200,000   | Toronto-Dominion Bank, 0.625%, 20/07/23              | 203,988          | 0.43            |
| EUR 100,000  | Brambles Finance Ltd, 2.375%, 12/06/24                      | 106,716          | 0.22            | EUR 100,000   | Toronto-Dominion Bank, 0.375%, 25/04/24              | 101,440          | 0.21            |
| EUR 200,000  | Commonwealth Bank of Australia, 0.500%, 11/07/22            | 202,026          | 0.42            | <b>Total Canada</b>   |  | <b>1,218,397</b> | <b>2.54</b>     |
| EUR 100,000  | Commonwealth Bank of Australia, 1.125%, 18/01/28            | 107,145          | 0.22            | <b>Denmark</b>  |  |                  |                 |
| EUR 100,000  | Macquarie Bank Ltd, 1.125%, 20/01/22                        | 100,894          | 0.21            | EUR 100,000   | Carlsberg Breweries A/S, 2.500%, 28/05/24            | 107,038          | 0.22            |
| EUR 100,000  | Macquarie Group Ltd, 0.625%, 03/02/27                       | 101,402          | 0.21            | EUR 100,000   | DSV AS, 0.375%, 26/02/27                             | 101,186          | 0.21            |
| EUR 100,000  | National Australia Bank Ltd Ltd, 1.375%, 30/08/28           | 108,601          | 0.23            | EUR 100,000   | Jyske Bank A/S, 0.875%, 03/12/21                     | 100,543          | 0.21            |
| EUR 100,000  | Telstra Corp Ltd, 1.125%, 14/04/26                          | 105,105          | 0.22            | EUR 100,000   | Jyske Bank A/S, 0.625%, 20/06/24                     | 101,395          | 0.21            |
| EUR 100,000  | Toyota Finance Australia Ltd, 0.250%, 09/04/24              | 101,161          | 0.21            | <b>Total Denmark</b>  |  | <b>410,162</b>   | <b>0.85</b>     |
| EUR 100,000  | Westpac Banking Corp, 1.125%, 05/09/27                      | 106,068          | 0.22            | <b>Finland</b>  |  |                  |                 |
| <b>Total Australia</b>   |   | <b>1,912,672</b> | <b>3.98</b>     | EUR 100,000   | Balder Finland Oyj, 1.000%, 20/01/29                 | 98,463           | 0.21            |
| <b>Austria</b>   |   |                  |                 | EUR 100,000   | CRH Finland Services OYJ, 0.875%, 05/11/23           | 102,382          | 0.21            |
| EUR 100,000  | Erste Group Bank AG, 0.375%, 16/04/24                       | 101,573          | 0.21            | EUR 100,000   | Kojamo Oyj, 1.625%, 07/03/25                         | 104,593          | 0.22            |
| EUR 100,000  | Raiffeisen Bank International AG, 1.000%, 04/12/23          | 102,803          | 0.22            | EUR 100,000   | Kojamo Oyj, 1.875%, 27/05/27                         | 107,046          | 0.22            |
| EUR 100,000  | Raiffeisen Bank International AG, 0.375%, 25/09/26          | 101,610          | 0.21            | EUR 100,000   | Nordea Bank Abp, 1.000%, 22/02/23                    | 102,256          | 0.21            |
| EUR 100,000  | Telekom Finanzmanagement GmbH, 1.500%, 07/12/26             | 107,501          | 0.22            | <b>Total Finland</b>  |  | <b>514,740</b>   | <b>1.07</b>     |
| <b>Total Austria</b>   |   | <b>413,487</b>   | <b>0.86</b>     | <b>France</b>   |  |                  |                 |
| <b>Belgium</b>   |   |                  |                 | EUR 100,000   | Air Liquide Finance SA, 0.750%, 13/06/24             | 102,783          | 0.21            |
| EUR 100,000  | Elia System Operator SA/NV, 1.375%, 14/01/26                | 105,934          | 0.22            | EUR 100,000   | Air Liquide Finance SA, 0.625%, 20/06/30             | 103,474          | 0.22            |
| EUR 100,000  | Groupe Bruxelles Lambert SA, 1.875%, 19/06/25               | 107,463          | 0.22            | EUR 100,000   | Alstom SA, 0.250%, 14/10/26                          | 100,454          | 0.21            |
| EUR 100,000  | KBC Group NV, 0.750%, 01/03/22                              | 100,809          | 0.21            | EUR 100,000   | Alstom SA, zero coupon, 11/01/29                     | 97,233           | 0.20            |
| <b>Total Belgium</b>   |   | <b>314,206</b>   | <b>0.65</b>     | EUR 100,000   | Arkema SA, 0.750%, 03/12/29                          | 103,903          | 0.22            |
|  |   |                  |                 | EUR 200,000   | Atos SE, 0.750%, 07/05/22                            | 201,458          | 0.42            |
|  |   |                  |                 | EUR 100,000   | BNP Paribas SA, 1.625%, 23/02/26                     | 107,743          | 0.22            |
|  |   |                  |                 | EUR 100,000   | Bouygues SA, 1.375%, 07/06/27                        | 108,156          | 0.23            |
|  |   |                  |                 | EUR 100,000   | Capgemini SE, 1.000%, 18/10/24                       | 103,400          | 0.22            |
|  |   |                  |                 | EUR 100,000   | Carmila SA, 2.375%, 16/09/24                         | 107,268          | 0.22            |
|  |   |                  |                 | EUR 100,000   | Carrefour SA, 0.750%, 26/04/24                       | 102,319          | 0.21            |
|  |   |                  |                 | EUR 100,000   | Carrefour SA, 1.000%, 17/05/27                       | 104,678          | 0.22            |
|  |   |                  |                 | EUR 100,000   | Cie de Saint-Gobain, 1.875%, 15/03/31                | 113,586          | 0.24            |

## Schedule of Investments (continued)

as at 30 June 2021 (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 - 99.31% (continued)   |  |                  |                 | Corporate Bonds - 99.31% (continued)   |  |                  |                 |
| France (continued)   |  |                  |                 | Germany  |  |                  |                 |
| EUR 100,000  | Cie de Saint-Gobain, 0.625%, perpetual                         | 102,191          | 0.21            | EUR 100,000  | adidas AG, zero coupon, 05/10/28                           | 99,274           | 0.21            |
| EUR 100,000  | Cie Generale des Etablissements Michelin SCA, 1.750%, 03/09/30 | 113,261          | 0.24            | EUR 100,000  | Amphenol Technologies Holding GmbH, 0.750%, 04/05/26       | 103,173          | 0.21            |
| EUR 200,000  | Covivio, 1.500%, 21/06/27                                      | 213,854          | 0.45            | EUR 100,000  | Amphenol Technologies Holding GmbH, 2.000%, 08/10/28       | 112,340          | 0.23            |
| EUR 100,000  | Credit Agricole SA, 1.250%, 14/04/26                           | 105,969          | 0.22            | EUR 100,000  | BASF SE, 0.250%, 05/06/27                                  | 101,665          | 0.21            |
| EUR 200,000  | Danone SA, 0.571%, 17/03/27                                    | 205,868          | 0.43            | EUR 100,000  | Commerzbank AG, 0.500%, 13/09/23                           | 101,228          | 0.21            |
| EUR 100,000  | Engie Alliance GIE, 5.750%, 24/06/23                           | 111,371          | 0.23            | EUR 100,000  | Covestro AG, 1.000%, 07/10/21                              | 100,016          | 0.21            |
| EUR 100,000  | Engie SA, 2.125%, 30/03/32                                     | 115,717          | 0.24            | EUR 100,000  | Covestro AG, 1.375%, 12/06/30                              | 106,356          | 0.22            |
| EUR 100,000  | EssilorLuxottica SA, 0.250%, 05/01/24                          | 101,347          | 0.21            | EUR 100,000  | Daimler AG, 0.750%, 10/09/30                               | 102,899          | 0.21            |
| EUR 100,000  | Eutelsat SA, 2.250%, 13/07/27                                  | 109,516          | 0.23            | EUR 100,000  | Deutsche Bank AG, 1.750%, 19/11/30                         | 105,648          | 0.22            |
| EUR 100,000  | Gecina SA, 1.000%, 30/01/29                                    | 105,774          | 0.22            | EUR 100,000  | Deutsche Boerse AG, 1.625%, 08/10/25                       | 107,570          | 0.22            |
| EUR 100,000  | Holding d'Infrastructures de Transport SASU, 0.625%, 27/03/23  | 101,070          | 0.21            | EUR 100,000  | Deutsche Boerse AG, 0.125%, 22/02/31                       | 98,453           | 0.21            |
| EUR 100,000  | Icade Sante SAS, 0.875%, 04/11/29                              | 100,888          | 0.21            | EUR 100,000  | Deutsche Post AG, 0.375%, 20/05/26                         | 102,025          | 0.21            |
| EUR 100,000  | Imerys SA, 1.500%, 15/01/27                                    | 105,653          | 0.22            | EUR 100,000  | Deutsche Post AG, 0.750%, 20/05/29                         | 104,388          | 0.22            |
| EUR 100,000  | Kering SA, 2.750%, 08/04/24                                    | 108,275          | 0.23            | EUR 100,000  | Deutsche Wohnen SE, 1.000%, 30/04/25                       | 103,646          | 0.22            |
| EUR 100,000  | Kering SA, 1.250%, 10/05/26                                    | 106,180          | 0.22            | EUR 100,000  | Deutsche Wohnen SE, 1.500%, 30/04/30                       | 107,918          | 0.22            |
| EUR 100,000  | Klepierre SA, 1.375%, 16/02/27                                 | 106,195          | 0.22            | EUR 100,000  | Eurogrid GmbH, 1.625%, 03/11/23                            | 103,892          | 0.22            |
| EUR 100,000  | Klepierre SA, 1.625%, 13/12/32                                 | 107,639          | 0.22            | EUR 100,000  | Eurogrid GmbH, 1.113%, 15/05/32                            | 105,340          | 0.22            |
| EUR 100,000  | Legrand SA, 1.875%, 06/07/32                                   | 116,054          | 0.24            | EUR 100,000  | Evonik Industries AG, 1.000%, 23/01/23                     | 101,627          | 0.21            |
| EUR 100,000  | LVMH Moet Hennessy Louis Vuitton SE, 0.125%, 11/02/28          | 100,920          | 0.21            | EUR 100,000  | Fresenius Medical Care AG & Co KGaA, 0.250%, 29/11/23      | 100,810          | 0.21            |
| EUR 100,000  | Orange SA, 1.625%, 07/04/32                                    | 111,332          | 0.23            | EUR 100,000  | Fresenius Medical Care AG & Co KGaA, 1.500%, 29/05/30      | 106,377          | 0.22            |
| EUR 100,000  | Pernod Ricard SA, 1.875%, 28/09/23                             | 104,245          | 0.22            | EUR 100,000  | HeidelbergCement AG, 1.500%, 07/02/25                      | 105,066          | 0.22            |
| EUR 100,000  | Publicis Groupe SA, 0.500%, 03/11/23                           | 101,461          | 0.21            | EUR 100,000  | Hochtief AG, 1.750%, 03/07/25                              | 105,795          | 0.22            |
| EUR 50,000   | RCI Banque SA, 0.750%, 12/01/22                                | 50,145           | 0.10            | EUR 100,000  | HOCHTIEF AG, 0.500%, 03/09/27                              | 100,504          | 0.21            |
| EUR 100,000  | Sanofi, 0.625%, 05/04/24                                       | 102,412          | 0.21            | EUR 300,000  | LEG Immobilien AG, 0.875%, 28/11/27                        | 309,774          | 0.65            |
| EUR 100,000  | Sanofi, 0.875%, 21/03/29                                       | 105,714          | 0.22            | EUR 100,000  | LEG Immobilien SE, 0.875%, 30/03/33                        | 98,914           | 0.21            |
| EUR 100,000  | Schneider Electric SE, 0.250%, 09/09/24                        | 101,445          | 0.21            | EUR 100,000  | SAP SE, 0.750%, 10/12/24                                   | 103,107          | 0.21            |
| EUR 100,000  | Schneider Electric SE, 0.875%, 11/03/25                        | 103,778          | 0.22            | EUR 50,000   | SAP SE, 1.750%, 22/02/27                                   | 54,807           | 0.11            |
| EUR 200,000  | Societe Fonciere Lyonnaise SA, 1.500%, 05/06/27                | 213,140          | 0.44            | EUR 100,000  | Talanx AG, 3.125%, 13/02/23                                | 105,445          | 0.22            |
| EUR 100,000  | Suez, 1.625%, 17/09/30   | 110,291          | 0.23            | EUR 100,000  | Talanx AG, 2.500%, 23/07/26                                | 113,160          | 0.24            |
| EUR 100,000  | Teleperformance, 1.500%, 03/04/24                              | 103,679          | 0.22            | EUR 100,000  | Volkswagen Leasing GmbH, 0.250%, 12/01/26                  | 100,312          | 0.21            |
| EUR 100,000  | Teleperformance, 1.875%, 02/07/25                              | 106,535          | 0.22            |  |  |                  |                 |
| EUR 100,000  | Wendel SA, 2.750%, 02/10/24                                    | 108,189          | 0.23            | <b>Total Germany</b>   |  | <b>3,271,529</b> | <b>6.81</b>     |
| EUR 100,000  | Worldline SA, 0.500%, 30/06/23                                 | 101,286          | 0.21            | <b>Guernsey</b>  |  |                  |                 |
| EUR 100,000  | WPP Finance SA, 2.250%, 22/09/26                               | 111,112          | 0.23            | EUR 100,000  | Credit Suisse Group Funding Guernsey Ltd, 1.250%, 14/04/22 | 101,077          | 0.21            |
| EUR 100,000  | WPP Finance SA, 2.375%, 19/05/27                               | 112,185          | 0.23            | <b>Total Guernsey</b>  |  | <b>101,077</b>   | <b>0.21</b>     |
| <b>Total France</b>  |  | <b>5,441,146</b> | <b>11.33</b>    |  |  |                  |                 |



## Schedule of Investments (continued)

as at 30 June 2021 (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 - 99.31% (continued)   |   |                  |                 | Corporate Bonds - 99.31% (continued)   |   |                  |                 |
| Ireland  |   |                  |                 | Italy (continued)  |   |                  |                 |
| EUR 100,000  | Abbott Ireland Financing DAC, 0.100%, 19/11/24                        | 100,819          | 0.21            | EUR 100,000  | UniCredit SpA, 1.250%, 16/06/26                                     | 103,448          | 0.22            |
| EUR 150,000  | Abbott Ireland Financing DAC, 1.500%, 27/09/26                        | 161,026          | 0.34            | EUR 100,000  | Unione di Banche Italiane SpA, 0.750%, 17/10/22                     | 101,281          | 0.21            |
| EUR 100,000  | CRH Finance DAC, 1.375%, 18/10/28                                     | 107,662          | 0.22            | <b>Total Italy</b>   |   | <b>1,591,279</b> | <b>3.31</b>     |
| EUR 100,000  | Dell Bank International DAC, 0.625%, 17/10/22                         | 101,074          | 0.21            | Japan  |   |                  |                 |
| EUR 100,000  | Dell Bank International DAC, 1.625%, perpetual                        | 104,493          | 0.22            | EUR 200,000  | Mitsubishi UFJ Financial Group Inc, 0.872%, 07/09/24                | 206,166          | 0.43            |
| EUR 100,000  | Eaton Capital Unlimited Co, 0.750%, 20/09/24                          | 102,614          | 0.21            | EUR 100,000  | Mizuho Financial Group Inc, 0.523%, 10/06/24                        | 101,796          | 0.21            |
| EUR 100,000  | Fresenius Finance Ireland PLC, 0.875%, 31/01/22                       | 100,397          | 0.21            | EUR 100,000  | Mizuho Financial Group Inc, 0.402%, 06/09/29                        | 98,708           | 0.21            |
| EUR 100,000  | Fresenius Finance Ireland PLC, 3.000%, 30/01/32                       | 121,411          | 0.25            | EUR 100,000  | Mizuho Financial Group Inc, 0.797%, 15/04/30                        | 101,750          | 0.21            |
| EUR 100,000  | Glencore Capital Finance DAC, 1.125%, 10/03/28                        | 101,731          | 0.21            | EUR 100,000  | NTT Finance Corp, 0.342%, 03/03/30                                  | 99,686           | 0.21            |
| EUR 200,000  | Hammerson Ireland Finance DAC, 1.750%, 03/06/27                       | 200,430          | 0.42            | EUR 100,000  | Sumitomo Mitsui Banking Corp, 1.000%, 19/01/22                      | 100,815          | 0.21            |
| EUR 100,000  | Johnson Controls International plc, 1.000%, 15/09/23                  | 102,312          | 0.21            | EUR 100,000  | Sumitomo Mitsui Financial Group Inc, 1.546%, 15/06/26               | 106,832          | 0.22            |
| EUR 100,000  | Kerry Group Financial Services Unltd Co, 2.375%, 10/09/25             | 109,560          | 0.23            | EUR 100,000  | Sumitomo Mitsui Financial Group Inc, 0.632%, 23/10/29               | 100,638          | 0.21            |
| EUR 100,000  | Kerry Group Financial Services Unltd Co, 0.625%, 20/09/29             | 100,913          | 0.21            | EUR 100,000  | Takeda Pharmaceutical Co Ltd, 3.000%, 21/11/30                      | 119,869          | 0.25            |
| EUR 200,000  | Smurfit Kappa Acquisitions ULC, 2.875%, 15/01/26                      | 221,330          | 0.46            | <b>Total Japan</b>   |   | <b>1,036,260</b> | <b>2.16</b>     |
| EUR 100,000  | Willow No 2 Ireland PLC for Zurich Insurance Co Ltd, 3.375%, 27/06/22 | 103,713          | 0.22            | Jersey   |   |                  |                 |
| EUR 100,000  | Zurich Finance Ireland Designated Activity Co, 1.625%, 17/06/39       | 109,729          | 0.23            | EUR 100,000  | Aptiv PLC, 1.500%, 10/03/25   | 104,699          | 0.22            |
| <b>Total Ireland</b>   |   | <b>1,949,214</b> | <b>4.06</b>     | EUR 100,000  | Glencore Finance Europe Ltd, 1.500%, 15/10/26                       | 104,849          | 0.22            |
| Italy  |   |                  |                 | <b>Total Jersey</b>  |   | <b>209,548</b>   | <b>0.44</b>     |
| EUR 200,000  | Assicurazioni Generali SpA, 5.125%, 16/09/24                          | 235,888          | 0.49            | Luxembourg   |   |                  |                 |
| EUR 100,000  | ERG SpA, 1.875%, 11/04/25   | 106,171          | 0.22            | EUR 100,000  | Becton Dickinson Euro Finance Sarl, 1.208%, 04/06/26                | 104,659          | 0.22            |
| EUR 100,000  | ERG SpA, 0.500%, 11/09/27   | 99,863           | 0.21            | EUR 100,000  | Blackstone Property Partners Europe Holdings Sarl, 1.400%, 06/07/22 | 101,072          | 0.21            |
| EUR 100,000  | Intesa Sanpaolo SpA, 1.750%, 20/03/28                                 | 106,845          | 0.22            | EUR 100,000  | Blackstone Property Partners Europe Holdings Sarl, 1.750%, 12/03/29 | 103,815          | 0.22            |
| EUR 100,000  | Intesa Sanpaolo SpA, 1.750%, 04/07/29                                 | 107,096          | 0.22            | EUR 100,000  | CNH Industrial Finance Europe SA, zero coupon, 01/04/24             | 99,952           | 0.21            |
| EUR 100,000  | Iren SpA, 1.500%, 24/10/27  | 106,720          | 0.22            | EUR 50,000   | CPI Property Group SA, 2.750%, 12/05/26                             | 54,443           | 0.11            |
| EUR 100,000  | Italgas SpA, 1.625%, 19/01/27   | 107,754          | 0.22            | EUR 100,000  | CPI Property Group SA, 1.500%, 27/01/31                             | 97,529           | 0.20            |
| EUR 100,000  | Mediobanca Banca di Credito Finanziario SpA, 0.875%, 15/01/26         | 102,407          | 0.21            | EUR 100,000  | DH Europe Finance II Sarl, 1.350%, 18/09/39                         | 101,810          | 0.21            |
| EUR 100,000  | Mediobanca Banca di Credito Finanziario SpA, 1.000%, perpetual        | 103,023          | 0.22            | EUR 200,000  | Eurofins Scientific SE, 0.875%, perpetual                           | 198,502          | 0.41            |
| EUR 100,000  | Snam SpA, 1.375%, 25/10/27  | 106,486          | 0.22            | EUR 100,000  | Grand City Properties SA, 1.375%, 03/08/26                          | 105,710          | 0.22            |
| EUR 100,000  | Terna Rete Elettrica Nazionale SpA, 0.875%, 02/02/22                  | 100,747          | 0.21            | EUR 100,000  | Grand City Properties SA, 1.500%, 22/02/27                          | 106,068          | 0.22            |
| EUR 100,000  | UniCredit SpA, 2.000%, 04/03/23                                       | 103,550          | 0.22            | EUR 100,000  | Grand City Properties SA, 0.125%, perpetual                         | 97,202           | 0.20            |

## Schedule of Investments (continued)

as at 30 June 2021 (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 - 99.31% (continued)   |   |                  |                 | Corporate Bonds - 99.31% (continued)   |  |              |                 |
| Luxembourg (continued)   |   |                  |                 | Netherlands (continued)  |  |              |                 |
| EUR 100,000  | HeidelbergCement Finance Luxembourg SA, 1.750%, 24/04/28    | 108,594          | 0.23            | EUR 100,000  | Bayer Capital Corp BV, 2.125%, 15/12/29                            | 111,390      | 0.23            |
| EUR 100,000  | Holcim Finance Luxembourg SA, 1.375%, 26/05/23              | 102,664          | 0.21            | EUR 50,000   | BMW Finance NV, 0.500%, 22/11/22                                   | 50,632       | 0.11            |
| EUR 100,000  | Holcim Finance Luxembourg SA, 1.750%, 29/08/29              | 109,458          | 0.23            | EUR 100,000  | Coca-Cola HBC Finance BV, 1.625%, 14/05/31                         | 109,985      | 0.23            |
| EUR 100,000  | John Deere Cash Management SA, 1.375%, 02/04/24             | 104,467          | 0.22            | EUR 100,000  | Conti-Gummi Finance BV, 2.125%, 27/11/23                           | 105,051      | 0.22            |
| EUR 100,000  | John Deere Cash Management SA, 1.650%, 13/06/39             | 114,036          | 0.24            | EUR 100,000  | Digital Dutch Finco BV, 1.500%, 15/03/30                           | 105,543      | 0.22            |
| EUR 50,000   | Nestle Finance International Ltd, 1.750%, 12/09/22          | 51,314           | 0.11            | EUR 100,000  | EDP Finance BV, 2.625%, 18/01/22                                   | 101,663      | 0.21            |
| EUR 100,000  | Nestle Finance International Ltd, zero coupon, 12/11/24     | 100,787          | 0.21            | EUR 100,000  | EDP Finance BV, 1.500%, 22/11/27                                   | 107,492      | 0.22            |
| EUR 100,000  | Nestle Finance International Ltd, 0.375%, 12/05/32          | 99,686           | 0.21            | EUR 100,000  | Enel Finance International NV, 1.500%, 21/07/25                    | 106,035      | 0.22            |
| EUR 100,000  | Novartis Finance SA, 0.750%, 09/11/21                       | 100,424          | 0.21            | EUR 200,000  | Euronext NV, 1.000%, 18/04/25                                      | 206,678      | 0.43            |
| EUR 100,000  | Novartis Finance SA, 1.625%, 09/11/26                       | 109,330          | 0.23            | EUR 100,000  | Euronext NV, 1.125%, 12/06/29                                      | 104,823      | 0.22            |
| EUR 100,000  | Novartis Finance SA, 1.375%, 14/08/30                       | 109,600          | 0.23            | EUR 100,000  | Evonik Finance BV, 0.375%, 07/09/24                                | 101,392      | 0.21            |
| EUR 125,000  | Prologis International Funding II SA, 1.625%, 17/06/32      | 135,199          | 0.28            | EUR 100,000  | EXOR NV, 2.250%, 29/04/30  | 110,997      | 0.23            |
| EUR 125,000  | Prologis International Funding II SA, 0.750%, 23/03/33      | 122,491          | 0.25            | EUR 100,000  | EXOR NV, 0.875%, 19/01/31  | 99,115       | 0.21            |
| EUR 100,000  | Simon International Finance SCA, 1.250%, 13/05/25           | 104,672          | 0.22            | EUR 100,000  | Givaudan Finance Europe BV, 1.000%, 22/04/27                       | 105,230      | 0.22            |
| EUR 100,000  | Traton Finance Luxembourg SA, 0.750%, 24/03/29              | 101,053          | 0.21            | EUR 100,000  | Iberdrola International BV, 2.500%, 24/10/22                       | 103,842      | 0.22            |
| EUR 100,000  | Tyco Electronics Group SA, zero coupon, 16/02/29            | 96,852           | 0.20            | EUR 100,000  | Iberdrola International BV, 1.125%, 21/04/26                       | 105,684      | 0.22            |
| EUR 100,000  | Whirlpool Finance Luxembourg Sarl, 1.250%, 02/11/26         | 105,578          | 0.22            | EUR 100,000  | Imperial Brands Finance Netherlands BV, 1.750%, 18/03/33           | 101,004      | 0.21            |
| <b>Total Luxembourg</b>  |   | <b>2,946,967</b> | <b>6.14</b>     | EUR 100,000  | ING Bank NV, zero coupon, 08/04/22                                 | 100,392      | 0.21            |
| Mexico   |   |                  |                 | EUR 100,000  | Koninklijke Ahold Delhaize NV, 0.875%, 19/09/24                    | 102,937      | 0.21            |
| EUR 100,000  | America Movil SAB de CV, 3.259%, 22/07/23                   | 106,908          | 0.22            | EUR 100,000  | Koninklijke Ahold Delhaize NV, 0.250%, 26/06/25                    | 101,046      | 0.21            |
| <b>Total Mexico</b>  |   | <b>106,908</b>   | <b>0.22</b>     | EUR 100,000  | Koninklijke DSM NV, 0.625%, 23/06/32                               | 101,328      | 0.21            |
| Netherlands  |   |                  |                 | EUR 100,000  | Koninklijke KPN NV, 4.250%, 01/03/22                               | 102,835      | 0.21            |
| EUR 100,000  | ABB Finance BV, 0.625%, 03/05/23                            | 101,463          | 0.21            | EUR 100,000  | Koninklijke KPN NV, 1.125%, 11/09/28                               | 103,221      | 0.21            |
| EUR 100,000  | Akelius Residential Property Financing BV, 0.750%, 22/02/30 | 98,318           | 0.20            | EUR 150,000  | Koninklijke Philips NV, 1.375%, 02/05/28                           | 161,620      | 0.34            |
| EUR 100,000  | Akzo Nobel NV, 1.125%, 08/04/26                             | 105,867          | 0.22            | EUR 100,000  | Mondelez International Holdings Netherlands BV, 0.375%, 22/09/29   | 99,484       | 0.21            |
| EUR 100,000  | Allianz Finance II BV, 0.250%, 06/06/23                     | 101,013          | 0.21            | EUR 100,000  | Nationale-Nederlanden Bank NV, 0.375%, 26/02/25                    | 101,535      | 0.21            |
| EUR 100,000  | Allianz Finance II BV, 1.500%, 15/01/30                     | 111,050          | 0.23            | EUR 100,000  | NIBC Bank NV, 1.125%, 19/04/23                                     | 102,252      | 0.21            |
| EUR 100,000  | ASML Holding NV, 3.375%, 19/09/23                           | 108,283          | 0.23            | EUR 100,000  | NIBC Bank NV, 2.000%, 09/04/24                                     | 104,412      | 0.22            |
| EUR 100,000  | ASML Holding NV, 0.250%, 25/02/30                           | 99,559           | 0.21            | EUR 100,000  | NN Group NV, 1.625%, 01/06/27                                      | 108,315      | 0.23            |
| EUR 200,000  | BAT Netherlands Finance BV, 2.375%, 07/10/24                | 213,762          | 0.44            | EUR 100,000  | Prosus NV, 1.539%, 03/08/28  | 103,533      | 0.22            |
|  |   |                  |                 | EUR 100,000  | Reckitt Benckiser Treasury Services Nederland BV, 0.750%, 19/05/30 | 102,844      | 0.21            |
|  |   |                  |                 | EUR 100,000  | RELX Finance BV, 1.500%, 13/05/27                                  | 107,468      | 0.22            |

## Schedule of Investments (continued)

as at 30 June 2021 (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 - 99.31% (continued)   |  |                  |                 | Corporate Bonds - 99.31% (continued)   |  |                  |                 |
| Netherlands (continued)  |  |                  |                 | Norway   |  |                  |                 |
| EUR 100,000  | Ren Finance BV, 1.750%, 01/06/23                       | 103,570          | 0.22            | EUR 100,000  | DNB Bank ASA, 4.250%, 18/01/22                             | 102,620          | 0.22            |
| EUR 100,000  | Ren Finance BV, 2.500%, 12/02/25                       | 109,136          | 0.23            | EUR 100,000  | DNB Bank ASA, 0.600%, 25/09/23                             | 101,990          | 0.21            |
| EUR 100,000  | Repsol International Finance BV, 2.625%, 15/04/30      | 118,077          | 0.25            | EUR 100,000  | DNB Bank ASA, 0.250%, 23/02/29                             | 98,659           | 0.21            |
| EUR 100,000  | Roche Finance Europe BV, 0.500%, 27/02/23              | 101,352          | 0.21            | EUR 100,000  | Sparebank 1 Oestlandet, 0.875%, 13/03/23                   | 102,019          | 0.21            |
| EUR 100,000  | Roche Finance Europe BV, 0.875%, 25/02/25              | 103,897          | 0.22            | EUR 100,000  | Sparebank 1 Oestlandet, 0.250%, 30/09/24                   | 101,229          | 0.21            |
| EUR 100,000  | Siemens Financieringsmaatschappij NV, 0.375%, 06/09/23 | 101,571          | 0.21            | EUR 100,000  | SpareBank 1 SMN, 0.500%, 09/03/22                          | 100,632          | 0.21            |
| EUR 100,000  | Siemens Financieringsmaatschappij NV, 1.000%, 06/09/27 | 106,079          | 0.22            | EUR 100,000  | SpareBank 1 SMN, 0.750%, 03/07/23                          | 102,032          | 0.21            |
| EUR 100,000  | Signify NV, 2.000%, 11/05/24                           | 105,324          | 0.22            | EUR 100,000  | SpareBank 1 SMN, 0.010%, perpetual                         | 97,764           | 0.20            |
| EUR 100,000  | Signify NV, 2.375%, 11/05/27                           | 110,849          | 0.23            | <b>Total Norway</b>  |  | <b>806,945</b>   | <b>1.68</b>     |
| EUR 100,000  | Sika Capital BV, 0.875%, 29/04/27                      | 104,211          | 0.22            | Spain  |  |                  |                 |
| EUR 100,000  | Sika Capital BV, 1.500%, 29/04/31                      | 109,599          | 0.23            | EUR 100,000  | Abertis Infraestructuras SA, 1.625%, 15/07/29              | 105,113          | 0.22            |
| EUR 100,000  | Unilever NV, 0.875%, 31/07/25                          | 104,183          | 0.22            | EUR 100,000  | Banco Bilbao Vizcaya Argentaria SA, 1.375%, 14/05/25       | 105,021          | 0.22            |
| EUR 100,000  | Unilever NV, 1.750%, 25/03/30                          | 112,657          | 0.23            | EUR 200,000  | Banco Bilbao Vizcaya Argentaria SA, 0.125%, 24/03/27       | 199,664          | 0.41            |
| EUR 100,000  | Vonovia Finance BV, 0.875%, 10/06/22                   | 101,156          | 0.21            | EUR 100,000  | Bankia SA, 1.125%, 12/11/26                                | 103,254          | 0.21            |
| EUR 100,000  | Vonovia Finance BV, 2.250%, 15/12/23                   | 105,862          | 0.22            | EUR 100,000  | CaixaBank SA, 1.750%, 24/10/23                             | 104,168          | 0.22            |
| EUR 100,000  | Vonovia Finance BV, 1.625%, 07/10/39                   | 104,542          | 0.22            | EUR 100,000  | Enagas Financiaciones SAU, 1.375%, 05/05/28                | 108,657          | 0.23            |
| EUR 100,000  | Wintershall Dea Finance BV, 0.840%, 25/09/25           | 101,918          | 0.21            | EUR 100,000  | FCC Servicios Medio Ambiente Holdings SA, 0.815%, 04/12/23 | 101,677          | 0.21            |
| EUR 100,000  | Wolters Kluwer NV, 1.500%, 22/03/27                    | 107,529          | 0.22            | EUR 100,000  | FCC Servicios Medio Ambiente Holdings SA, 1.661%, 04/12/26 | 105,585          | 0.22            |
| EUR 100,000  | WPC Eurobond BV, 2.250%, 19/07/24                      | 106,387          | 0.22            | EUR 100,000  | Ferrovial Emisiones SA, 1.382%, 14/05/26                   | 105,754          | 0.22            |
| EUR 100,000  | WPC Eurobond BV, 1.350%, 15/04/28                      | 103,459          | 0.21            | EUR 100,000  | Merlin Properties Socimi SA, 2.375%, 13/07/27              | 109,123          | 0.23            |
| <b>Total Netherlands</b>   |  | <b>6,500,451</b> | <b>13.53</b>    | EUR 100,000  | Naturgy Capital Markets SA, 1.125%, 11/04/24               | 103,091          | 0.21            |
| New Zealand  |  |                  |                 | EUR 100,000  | Red Electrica Financiaciones SAU, 1.125%, 24/04/25         | 104,786          | 0.22            |
| EUR 100,000  | ANZ New Zealand Int'l Ltd, 0.400%, 01/03/22            | 100,579          | 0.21            | EUR 100,000  | Red Electrica Financiaciones SAU, 0.375%, 24/07/28         | 101,661          | 0.21            |
| EUR 100,000  | ANZ New Zealand Int'l Ltd, 1.125%, 20/03/25            | 104,543          | 0.22            | EUR 100,000  | Telefonica Emisiones SA, 1.528%, 17/01/25                  | 105,856          | 0.22            |
| EUR 100,000  | ASB Finance Ltd, 0.500%, 10/06/22                      | 100,930          | 0.21            | EUR 100,000  | Telefonica Emisiones SA, 1.807%, 21/05/32                  | 110,202          | 0.23            |
| EUR 100,000  | ASB Finance Ltd, 0.750%, 13/03/24                      | 102,732          | 0.22            | <b>Total Spain</b>   |  | <b>1,673,612</b> | <b>3.48</b>     |
| EUR 100,000  | ASB Finance Ltd, 0.500%, 24/09/29                      | 101,613          | 0.21            | Sweden   |  |                  |                 |
| EUR 100,000  | BNZ International Funding Ltd, 0.500%, 13/05/23        | 101,530          | 0.21            | EUR 100,000  | Akelius Residential Property AB, 1.125%, 14/03/24          | 102,754          | 0.21            |
| EUR 100,000  | BNZ International Funding Ltd, 0.375%, 14/09/24        | 101,709          | 0.21            | EUR 100,000  | Akzo Nobel NV, 2.625%, 27/07/22                            | 103,251          | 0.21            |
| <b>Total New Zealand</b>   |  | <b>713,636</b>   | <b>1.49</b>     | EUR 100,000  | Atlas Copco AB, 2.500%, 28/02/23                           | 104,620          | 0.22            |
|  |  |                  |                 | EUR 100,000  | Essity AB, 2.500%, 09/06/23                                | 105,294          | 0.22            |
|  |  |                  |                 | EUR 100,000  | Essity AB, 1.125%, 27/03/24                                | 103,118          | 0.21            |
|  |  |                  |                 | EUR 100,000  | Fastighets AB Balder, 1.875%, 14/03/25                     | 105,098          | 0.22            |
|  |  |                  |                 | EUR 100,000  | Nordea Bank Abp, 0.875%, 26/06/23                          | 102,183          | 0.21            |

## Schedule of Investments (continued)

as at 30 June 2021 (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 - 99.31% (continued)   |  |                  |                 | Corporate Bonds - 99.31% (continued)   |   |                  |                 |
| Sweden (continued)   |  |                  |                 | United Kingdom (continued)   |   |                  |                 |
| EUR 100,000  | Nordea Bank Abp, 1.125%, 12/02/25                            | 104,782          | 0.22            | EUR 100,000  | National Grid Electricity Transmission PLC, 0.823%, perpetual | 101,032          | 0.21            |
| EUR 100,000  | Samhallsbyggnadsbolaget i Norden AB, 1.750%, 14/01/25        | 104,791          | 0.22            | EUR 100,000  | NatWest Markets PLC, 2.750%, 02/04/25                         | 110,190          | 0.23            |
| EUR 200,000  | Samhallsbyggnadsbolaget i Norden AB, 1.125%, 04/09/26        | 205,048          | 0.43            | EUR 50,000   | Omnicom Finance Holdings PLC, 1.400%, 08/07/31                | 53,717           | 0.11            |
| EUR 100,000  | Scania CV AB, 0.500%, 06/10/23                               | 101,212          | 0.21            | EUR 100,000  | Rentokil Initial PLC, 0.875%, 30/05/26                        | 103,298          | 0.21            |
| EUR 100,000  | Skandinaviska Enskilda Banken AB, 0.750%, 24/08/21           | 100,185          | 0.21            | EUR 100,000  | Royal Bank of Scotland Group PLC, 2.000%, 04/03/25            | 105,161          | 0.22            |
| EUR 100,000  | Skandinaviska Enskilda Banken AB, 0.050%, 01/07/24           | 100,867          | 0.21            | EUR 100,000  | Smiths Group PLC, 2.000%, 23/02/27                            | 108,454          | 0.23            |
| EUR 100,000  | Svenska Handelsbanken AB, 4.375%, 20/10/21                   | 101,477          | 0.21            | EUR 100,000  | SSE PLC, 2.375%, 10/02/22                                     | 101,651          | 0.21            |
| EUR 100,000  | Svenska Handelsbanken AB, 1.000%, 15/04/25                   | 104,483          | 0.22            | EUR 100,000  | SSE PLC, 1.750%, 16/04/30                                     | 109,394          | 0.23            |
| EUR 100,000  | Svenska Handelsbanken AB, 0.500%, perpetual                  | 99,989           | 0.21            | EUR 100,000  | Standard Chartered PLC, 0.750%, 03/10/23                      | 101,109          | 0.21            |
| EUR 200,000  | Tele2 AB, 1.125%, 15/05/24                                   | 206,088          | 0.43            | EUR 100,000  | Tesco Corporate Treasury Services PLC, 1.375%, 24/10/23       | 103,103          | 0.21            |
| EUR 100,000  | Volvo Treasury AB, zero coupon, 11/02/23                     | 100,466          | 0.21            | EUR 100,000  | Vodafone Group PLC, 0.500%, 30/01/24                          | 101,780          | 0.21            |
| <b>Total Sweden</b>  |  | <b>2,055,706</b> | <b>4.28</b>     | EUR 100,000  | Vodafone Group PLC, 1.625%, 24/11/30                          | 109,159          | 0.23            |
| Switzerland  |  |                  |                 | <b>Total United Kingdom</b>  |   |                  |                 |
| EUR 100,000  | Credit Suisse Group AG, 1.250%, 17/07/25                     | 102,680          | 0.21            |  |   | <b>2,812,069</b> | <b>5.86</b>     |
| EUR 100,000  | Credit Suisse Group AG, 0.650%, 14/01/28                     | 100,044          | 0.21            | United States  |   |                  |                 |
| EUR 200,000  | UBS AG, 0.750%, 21/04/23                                     | 203,704          | 0.43            | EUR 100,000  | 3M Co, 1.500%, 09/11/26                                       | 108,168          | 0.23            |
| EUR 200,000  | UBS Group AG, 1.250%, 17/04/25                               | 206,956          | 0.43            | EUR 100,000  | AbbVie Inc, 1.250%, 18/11/31                                  | 105,129          | 0.22            |
| <b>Total Switzerland</b>   |  | <b>613,384</b>   | <b>1.28</b>     | EUR 100,000  | Air Products and Chemicals Inc, 0.500%, 05/05/28              | 101,960          | 0.21            |
| United Kingdom   |  |                  |                 | EUR 100,000  | Altria Group Inc, 1.000%, 15/02/23                            | 101,560          | 0.21            |
| EUR 200,000  | AstraZeneca PLC, 1.250%, 12/05/28                            | 212,650          | 0.44            | EUR 100,000  | Altria Group Inc, 1.700%, 15/06/25                            | 105,145          | 0.22            |
| EUR 100,000  | Barclays PLC, 3.375%, 02/04/25                               | 108,953          | 0.23            | EUR 100,000  | American Honda Finance Corp, 1.600%, 20/04/22                 | 101,613          | 0.21            |
| EUR 100,000  | Barclays PLC, 1.375%, 24/01/26                               | 104,154          | 0.22            | EUR 100,000  | American Honda Finance Corp, 0.350%, 26/08/22                 | 100,829          | 0.21            |
| EUR 150,000  | Brambles Finance PLC, 1.500%, 04/10/27                       | 160,942          | 0.34            | EUR 100,000  | American International Group Inc, 1.500%, 08/06/23            | 102,777          | 0.21            |
| EUR 100,000  | British Telecommunications PLC, 2.125%, 26/09/28             | 110,243          | 0.23            | EUR 100,000  | American Tower Corp, 1.375%, 04/04/25                         | 104,386          | 0.22            |
| EUR 100,000  | Coca-Cola European Partners PLC, 1.750%, 27/03/26            | 107,643          | 0.22            | EUR 100,000  | American Tower Corp, 1.950%, 22/05/26                         | 107,883          | 0.22            |
| EUR 100,000  | GlaxoSmithKline Capital PLC, 1.375%, 12/09/29                | 108,940          | 0.23            | EUR 100,000  | Apple Inc, 0.875%, 24/05/25                                   | 103,920          | 0.22            |
| EUR 100,000  | Imperial Brands Finance PLC, 1.125%, 14/08/23                | 102,060          | 0.21            | EUR 100,000  | Apple Inc, 1.625%, 10/11/26                                   | 108,839          | 0.23            |
| EUR 100,000  | Lloyds Banking Group PLC, 1.500%, 12/09/27                   | 107,580          | 0.22            | EUR 200,000  | Archer-Daniels-Midland Co, 1.000%, 12/09/25                   | 208,948          | 0.44            |
| EUR 100,000  | London Stock Exchange Group PLC, 1.750%, 06/12/27            | 109,722          | 0.23            | EUR 100,000  | AT&T Inc, 2.050%, perpetual                                   | 110,804          | 0.23            |
| EUR 150,000  | London Stock Exchange Group PLC, 1.750%, 19/09/29            | 166,551          | 0.35            | EUR 100,000  | Bank of America Corp, 0.750%, 26/07/23                        | 102,015          | 0.21            |
| EUR 100,000  | Mondi Finance PLC, 1.500%, 15/04/24                          | 103,870          | 0.22            | EUR 100,000  | Bank of America Corp, 0.694%, 22/03/31                        | 99,742           | 0.21            |
| EUR 100,000  | National Grid Electricity Transmission PLC, 0.190%, 20/01/25 | 100,713          | 0.21            | EUR 100,000  | Baxter International Inc, 1.300%, 15/05/29                    | 107,224          | 0.22            |
|  |  |                  |                 | EUR 100,000  | Becton Dickinson and Co, 1.900%, 15/12/26                     | 108,618          | 0.23            |
|  |  |                  |                 | EUR 100,000  | Berkshire Hathaway Inc, 0.625%, 17/01/23                      | 101,334          | 0.21            |

## Schedule of Investments (continued)

as at 30 June 2021 (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 - 99.31% (continued)   |  |              |                 | Corporate Bonds - 99.31% (continued)   |  |              |                 |
| United States (continued)  |  |              |                 | United States (continued)  |  |              |                 |
| EUR 100,000  | Berkshire Hathaway Inc, 0.500%, 15/01/41                     | 89,558       | 0.19            | EUR 100,000  | Goldman Sachs Group Inc, 1.250%, 01/05/25                | 103,406      | 0.22            |
| EUR 100,000  | Blackstone Holdings Finance Co LLC, 1.000%, 05/10/26         | 103,963      | 0.22            | EUR 100,000  | Goldman Sachs Group Inc, 2.000%, 22/03/28                | 109,879      | 0.23            |
| EUR 200,000  | Blackstone Holdings Finance Co LLC, 1.500%, 10/04/29         | 214,736      | 0.45            | EUR 100,000  | Illinois Tool Works Inc, 2.125%, 22/05/30                | 115,651      | 0.24            |
| EUR 50,000   | Capital One Financial Corp, 0.800%, 12/06/24                 | 51,119       | 0.11            | EUR 100,000  | International Flavors & Fragrances Inc, 1.800%, 25/09/26 | 107,645      | 0.22            |
| EUR 100,000  | Capital One Financial Corp, 1.650%, 12/06/29                 | 105,970      | 0.22            | EUR 100,000  | JPMorgan Chase & Co, 1.500%, 29/10/26                    | 107,364      | 0.22            |
| EUR 100,000  | Celanese US Holdings LLC, 2.125%, 01/03/27                   | 108,386      | 0.23            | EUR 100,000  | JPMorgan Chase & Co, 1.638%, 18/05/28                    | 107,557      | 0.22            |
| EUR 100,000  | Chubb INA Holdings Inc, 0.875%, 15/12/29                     | 102,955      | 0.21            | EUR 100,000  | JPMorgan Chase & Co, 1.812%, 12/06/29                    | 109,412      | 0.23            |
| EUR 100,000  | Citigroup Inc, 1.750%, 28/01/25                              | 106,215      | 0.22            | EUR 100,000  | Kellogg Co, 1.250%, 10/03/25                             | 104,545      | 0.22            |
| EUR 100,000  | Citigroup Inc, 1.250%, 10/04/29                              | 105,391      | 0.22            | EUR 200,000  | Marsh & McLennan Cos Inc, 1.349%, 21/09/26               | 211,306      | 0.44            |
| EUR 100,000  | Coca-Cola Co, 1.100%, 02/09/36                               | 103,115      | 0.21            | EUR 100,000  | Marsh & McLennan Cos Inc, 1.979%, 21/03/30               | 111,319      | 0.23            |
| EUR 100,000  | Coca-Cola European Partners PLC, 1.875%, 18/03/30            | 111,145      | 0.23            | EUR 50,000   | Mastercard Inc, 2.100%, 01/12/27                         | 55,998       | 0.12            |
| EUR 100,000  | Colgate-Palmolive Co, zero coupon, 12/11/21                  | 100,124      | 0.21            | EUR 100,000  | McKesson Corp, 0.625%, 17/08/21                          | 100,026      | 0.21            |
| EUR 100,000  | Colgate-Palmolive Co, 0.875%, 12/11/39                       | 100,771      | 0.21            | EUR 100,000  | McKesson Corp, 1.500%, 17/11/25                          | 105,902      | 0.22            |
| EUR 100,000  | Comcast Corp, 0.250%, 20/05/27                               | 100,460      | 0.21            | EUR 100,000  | Merck & Co Inc, 1.875%, 15/10/26                         | 109,633      | 0.23            |
| EUR 100,000  | Danaher Corp, 1.700%, 30/03/24                               | 104,882      | 0.22            | EUR 200,000  | Microsoft Corp, 3.125%, 06/12/28                         | 244,478      | 0.51            |
| EUR 100,000  | Digital Euro Finco LLC, 2.500%, 16/01/26                     | 109,889      | 0.23            | EUR 100,000  | Mondelez International Inc, 0.750%, 17/03/33             | 98,030       | 0.20            |
| EUR 100,000  | Dover Corp, 1.250%, 09/11/26                                 | 105,123      | 0.22            | EUR 100,000  | Moody's Corp, 1.750%, 09/03/27                           | 108,325      | 0.23            |
| EUR 100,000  | Dover Corp, 0.750%, 04/11/27                                 | 102,122      | 0.21            | EUR 100,000  | Moody's Corp, 0.950%, 25/02/30                           | 103,222      | 0.21            |
| EUR 200,000  | Eastman Chemical Co, 1.500%, 26/05/23                        | 205,126      | 0.43            | EUR 100,000  | Morgan Stanley, 1.750%, 11/03/24                         | 105,039      | 0.22            |
| EUR 100,000  | Ecolab Inc, 2.625%, 08/07/25                                 | 110,226      | 0.23            | EUR 100,000  | Morgan Stanley, 0.637%, 26/07/24                         | 101,592      | 0.21            |
| EUR 100,000  | Eli Lilly & Co, 1.000%, 02/06/22                             | 100,940      | 0.21            | EUR 100,000  | Morgan Stanley, 1.375%, 27/10/26                         | 106,194      | 0.22            |
| EUR 100,000  | Eli Lilly & Co, 1.700%, 01/11/49                             | 111,080      | 0.23            | EUR 100,000  | Morgan Stanley, 0.497%, perpetual                        | 98,226       | 0.20            |
| EUR 100,000  | Emerson Electric Co, 1.250%, 15/10/25                        | 105,260      | 0.22            | EUR 100,000  | Mylan Inc, 2.125%, 23/05/25                              | 106,697      | 0.22            |
| EUR 200,000  | Equinix Inc, 1.000%, 15/03/33                                | 198,114      | 0.41            | EUR 100,000  | Nasdaq Inc, 1.750%, 19/05/23                             | 103,100      | 0.21            |
| EUR 100,000  | Exxon Mobil Corp, 0.142%, 26/06/24                           | 100,816      | 0.21            | EUR 100,000  | Nasdaq Inc, 1.750%, 28/03/29                             | 108,677      | 0.23            |
| EUR 100,000  | Exxon Mobil Corp, 0.835%, 26/06/32                           | 99,820       | 0.21            | EUR 150,000  | Nasdaq Inc, 0.875%, 13/02/30                             | 152,311      | 0.32            |
| EUR 100,000  | FedEx Corp, 0.450%, 04/05/29                                 | 99,627       | 0.21            | EUR 100,000  | PepsiCo Inc, 0.875%, 18/07/28                            | 105,005      | 0.22            |
| EUR 100,000  | Fidelity National Information Services Inc, 1.100%, 15/07/24 | 103,188      | 0.21            | EUR 100,000  | PepsiCo Inc, 1.125%, 18/03/31                            | 107,187      | 0.22            |
| EUR 100,000  | Fiserv Inc, 1.125%, 01/07/27                                 | 104,440      | 0.22            | EUR 100,000  | Philip Morris International Inc, 0.625%, 08/11/24        | 102,000      | 0.21            |
| EUR 100,000  | General Mills Inc, 1.000%, 27/04/23                          | 101,975      | 0.21            | EUR 100,000  | Philip Morris International Inc, 1.450%, 01/08/39        | 97,127       | 0.20            |
| EUR 100,000  | General Mills Inc, 0.450%, 15/01/26                          | 101,706      | 0.21            | EUR 200,000  | PPG Industries Inc, 1.400%, 13/03/27                     | 213,694      | 0.45            |
| EUR 100,000  | General Motors Financial Co Inc, 1.694%, 26/03/25            | 105,383      | 0.22            | EUR 100,000  | Praxair Inc, 1.200%, 12/02/24                            | 103,787      | 0.22            |
| EUR 100,000  | General Motors Financial Co Inc, 0.850%, 26/02/26            | 101,817      | 0.21            | EUR 80,000   | Procter & Gamble Co, 4.875%, 11/05/27                    | 103,050      | 0.21            |
| EUR 100,000  | Goldman Sachs Group Inc, 1.375%, 15/05/24                    | 102,644      | 0.21            | EUR 100,000  | Prologis Euro Finance LLC, 1.875%, 05/01/29              | 110,692      | 0.23            |
|  |  |              |                 | EUR 100,000  | Prologis Euro Finance LLC, 1.000%, 06/02/35              | 99,532       | 0.21            |
|  |  |              |                 | EUR 100,000  | Southern Power Co, 1.000%, 20/06/22                      | 101,274      | 0.21            |

## Schedule of Investments *(continued)*

as at 30 June 2021 (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> |  |              |                 |
| Corporate Bonds - 99.31% <i>(continued)</i>   |  |              |                 |
| United States <i>(continued)</i>  |  |              |                 |
| EUR 100,000   | Southern Power Co, 1.850%, 20/06/26            | 108,404      | 0.23            |
| EUR 100,000   | Stryker Corp, 0.750%, 01/03/29                 | 102,291      | 0.21            |
| EUR 100,000   | Thermo Fisher Scientific Inc, 1.400%, 23/01/26 | 105,849      | 0.22            |
| EUR 100,000   | Thermo Fisher Scientific Inc, 2.875%, 24/07/37 | 123,744      | 0.26            |
| EUR 100,000   | United Parcel Service Inc, 1.500%, 15/11/32    | 110,306      | 0.23            |
| EUR 200,000   | US Bancorp, 0.850%, 07/06/24                   | 205,534      | 0.43            |
| EUR 100,000   | Verizon Communications Inc, 1.375%, 02/11/28   | 106,698      | 0.22            |
| EUR 100,000   | Verizon Communications Inc, 1.500%, 19/09/39   | 102,364      | 0.21            |
| EUR 100,000   | Zimmer Biomet Holdings Inc, 2.425%, 13/12/26   | 111,062      | 0.23            |
| Total United States   |  | 11,084,114   | 23.08           |
| Total Corporate Bonds   |  | 47,697,509   | 99.31           |
| Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market              |  | 47,697,509   | 99.31           |
| TOTAL INVESTMENTS   |  | 47,697,509   | 99.31           |
| Other Net Assets/(Liabilities)  |  | 329,873      | 0.69            |
| TOTAL NET ASSETS  |  | 48,027,382   | 100.00          |

## Schedule of Investments

as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value  | Description   | Market Value   | % of Net Assets | Nominal Value   | Description  | Market Value | % of Net Assets |
|--|---|----------------|-----------------|---|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market |   |                |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |  |              |                 |
| Corporate Bonds - 98.64%   |   |                |                 | Corporate Bonds - 98.64% <i>(continued)</i>   |  |              |                 |
| Australia  |   |                |                 | Canada <i>(continued)</i>   |  |              |                 |
| USD 30,000   | Australia & New Zealand Banking Group Ltd, 3.700%, 16/11/25 | 33,417         | 0.10            | USD 20,000  | Bell Canada Inc, 4.464%, 01/04/48                    | 24,825       | 0.08            |
| USD 20,000   | Barrick PD Australia Finance Pty Ltd, 5.950%, 15/10/39      | 27,602         | 0.09            | USD 10,000  | Bell Canada Inc, 4.300%, 29/07/49                    | 12,100       | 0.04            |
| USD 20,000   | BHP Billiton Finance USA Ltd, 5.000%, 30/09/43              | 26,977         | 0.08            | USD 20,000  | Brookfield Finance Inc, 4.250%, 02/06/26             | 22,551       | 0.07            |
| USD 30,000   | National Australia Bank Ltd, 3.375%, 14/01/26               | 33,028         | 0.10            | USD 20,000  | Brookfield Finance Inc, 4.700%, 20/09/47             | 24,349       | 0.07            |
| USD 30,000   | National Australia Bank Ltd, 1.875%, 13/12/22               | 30,646         | 0.09            | USD 20,000  | Burlington Resources LLC, 7.400%, 01/12/31           | 29,500       | 0.09            |
| USD 10,000   | Rio Tinto Finance USA Ltd, 5.200%, 02/11/40                 | 13,669         | 0.04            | USD 20,000  | Canadian Imperial Bank of Commerce, 0.950%, 23/06/23 | 20,162       | 0.06            |
| USD 10,000   | Westpac Banking Corp, 2.750%, 11/01/23                      | 10,366         | 0.03            | USD 20,000  | Canadian Imperial Bank of Commerce, 2.250%, 28/01/25 | 20,872       | 0.06            |
| USD 20,000   | Westpac Banking Corp, 3.650%, 15/05/23                      | 21,221         | 0.07            | USD 15,000  | Canadian National Railway Co, 6.250%, 01/08/34       | 21,160       | 0.07            |
| USD 20,000   | Westpac Banking Corp, 4.322%, 23/11/31                      | 22,200         | 0.07            | USD 30,000  | Canadian Natural Resources Ltd, 2.950%, 15/01/23     | 31,012       | 0.10            |
| USD 20,000   | Westpac Banking Corp, 4.110%, 24/07/34                      | 21,939         | 0.07            | USD 10,000  | Canadian Natural Resources Ltd, 3.900%, 01/02/25     | 10,875       | 0.03            |
| USD 5,000  | Westpac Banking Corp, 2.668%, 15/11/35                      | 4,903          | 0.02            | USD 9,000   | Canadian Pacific Railway Co, 6.125%, 15/09/15        | 13,992       | 0.04            |
| USD 10,000   | Westpac Banking Corp, 2.963%, perpetual                     | 9,771          | 0.03            | USD 30,000  | Cenovus Energy Inc, 5.250%, 15/06/37                 | 35,925       | 0.11            |
| <b>Total Australia</b>   |   | <b>255,739</b> | <b>0.79</b>     | USD 20,000  | CNOOC Finance 2014 ULC, 4.250%, 30/04/24             | 21,668       | 0.07            |
| Austria  |   |                |                 | USD 15,000  | Enbridge Inc, 3.700%, 15/07/27                       | 16,554       | 0.05            |
| USD 30,000   | Suzano Austria GmbH, 6.000%, 15/01/29                       | 35,674         | 0.11            | USD 10,000  | Enbridge Inc, 4.000%, 15/11/49                       | 11,048       | 0.03            |
| <b>Total Austria</b>   |   | <b>35,674</b>  | <b>0.11</b>     | USD 10,000  | Husky Energy Inc, 4.400%, 15/04/29                   | 11,287       | 0.03            |
| Bermuda  |   |                |                 | USD 20,000  | Magna International Inc, 3.625%, 15/06/24            | 21,545       | 0.07            |
| USD 20,000   | Aircastle Ltd, 4.250%, 15/06/26                             | 21,700         | 0.07            | USD 10,000  | Manulife Financial Corp, 5.375%, 04/03/46            | 13,936       | 0.04            |
| USD 10,000   | Athene Holding Ltd, 4.125%, 12/01/28                        | 11,128         | 0.03            | USD 30,000  | National Bank of Canada, 0.550%, 15/11/24            | 29,784       | 0.09            |
| USD 10,000   | Athene Holding Ltd, 6.150%, 03/04/30                        | 12,623         | 0.04            | USD 20,000  | Nexen Inc, 7.500%, 30/07/39                          | 29,702       | 0.09            |
| <b>Total Bermuda</b>   |   | <b>45,451</b>  | <b>0.14</b>     | USD 10,000  | Rogers Communications Inc, 3.000%, 15/03/23          | 10,348       | 0.03            |
| British Virgin Islands   |   |                |                 | USD 20,000  | Rogers Communications Inc, 2.900%, 15/11/26          | 21,379       | 0.07            |
| USD 200,000  | China Cinda Finance 2017 I Ltd, 4.750%, 08/02/28            | 215,000        | 0.67            | USD 20,000  | Rogers Communications Inc, 5.000%, 15/03/44          | 25,030       | 0.08            |
| USD 200,000  | Huarong Finance II Co Ltd, 4.625%, 03/06/26                 | 142,000        | 0.44            | USD 10,000  | Rogers Communications Inc, 3.700%, 15/11/49          | 10,625       | 0.03            |
| <b>Total British Virgin Islands</b>  |   | <b>357,000</b> | <b>1.11</b>     | USD 20,000  | Royal Bank of Canada, 3.700%, 05/10/23               | 21,454       | 0.07            |
| Canada   |   |                |                 | USD 30,000  | Royal Bank of Canada, 4.650%, 27/01/26               | 34,294       | 0.11            |
| USD 20,000   | Bank of Montreal, 2.350%, 11/09/22                          | 20,475         | 0.06            | USD 20,000  | Royal Bank of Canada, 0.500%, perpetual              | 20,015       | 0.06            |
| USD 20,000   | Bank of Montreal, 2.050%, 01/11/22                          | 20,455         | 0.06            | USD 10,000  | Suncor Energy Inc, 3.600%, 01/12/24                  | 10,796       | 0.03            |
| USD 15,000   | Bank of Montreal, 3.803%, 15/12/32                          | 16,519         | 0.05            | USD 15,000  | Suncor Energy Inc, 5.950%, 15/05/35                  | 19,729       | 0.06            |
| USD 20,000   | Bank of Nova Scotia, 1.625%, 01/05/23                       | 20,410         | 0.06            | USD 10,000  | Suncor Energy Inc, 6.850%, 01/06/39                  | 14,558       | 0.04            |
| USD 20,000   | Bank of Nova Scotia, 3.400%, 11/02/24                       | 21,397         | 0.07            |   |  |              |                 |
| USD 30,000   | Bank of Nova Scotia, 2.200%, 03/02/25                       | 31,314         | 0.10            |   |  |              |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value  | Description   | Market Value     | % of Net Assets | Nominal Value  | Description   | Market Value   | % of Net Assets |
|--|---|------------------|-----------------|--|---|----------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |                  |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |                |                 |
| Corporate Bonds - 98.64% (continued)   |   |                  |                 | Corporate Bonds - 98.64% (continued)   |   |                |                 |
| Canada (continued)   |   |                  |                 | Colombia   |   |                |                 |
| USD 10,000   | Teck Resources Ltd, 6.125%, 01/10/35                        | 12,859           | 0.04            | USD 30,000   | Bancolombia SA, 3.000%, 29/01/25  | 30,750         | 0.10            |
| USD 20,000   | Teck Resources Ltd, 6.250%, 15/07/41                        | 26,129           | 0.08            | USD 10,000   | Ecopetrol SA, 5.875%, 18/09/23  | 10,838         | 0.03            |
| USD 15,000   | TELUS Corp, 4.600%, 16/11/48                                | 18,558           | 0.06            | USD 10,000   | Ecopetrol SA, 4.125%, 16/01/25  | 10,525         | 0.03            |
| USD 20,000   | Thomson Reuters Corp, 3.350%, 15/05/26                      | 21,754           | 0.07            | USD 30,000   | Ecopetrol SA, 5.875%, 28/05/45  | 32,100         | 0.10            |
| USD 20,000   | Toronto-Dominion Bank, 3.250%, 11/03/24                     | 21,402           | 0.07            | <b>Total Colombia</b>  |   | <b>84,213</b>  | <b>0.26</b>     |
| USD 30,000   | Toronto-Dominion Bank, 2.650%, 12/06/24                     | 31,752           | 0.10            | France   |   |                |                 |
| USD 10,000   | Toronto-Dominion Bank, 3.625%, 15/09/31                     | 11,050           | 0.03            | USD 10,000   | AXA SA, 8.600%, 15/12/30  | 15,187         | 0.05            |
| USD 25,000   | Toronto-Dominion Bank, 0.550%, perpetual                    | 24,975           | 0.08            | USD 20,000   | BNP Paribas SA, 3.250%, 03/03/23  | 20,954         | 0.06            |
| USD 30,000   | Total Capital Canada Ltd, 2.750%, 15/07/23                  | 31,384           | 0.10            | USD 30,000   | BPCE SA, 4.000%, 15/04/24   | 32,716         | 0.10            |
| USD 20,000   | TransCanada PipeLines Ltd, 3.750%, 16/10/23                 | 21,272           | 0.07            | USD 15,000   | Orange SA, 9.000%, 01/03/31   | 23,636         | 0.07            |
| USD 10,000   | TransCanada PipeLines Ltd, 4.250%, 15/05/28                 | 11,462           | 0.04            | USD 5,000  | Orange SA, 5.375%, 13/01/42   | 6,755          | 0.02            |
| USD 15,000   | TransCanada PipeLines Ltd, 5.850%, 15/03/36                 | 19,882           | 0.06            | USD 30,000   | Sanofi, 3.375%, 19/06/23  | 31,719         | 0.10            |
| USD 20,000   | TransCanada PipeLines Ltd, 7.625%, 15/01/39                 | 30,917           | 0.10            | USD 20,000   | Total Capital International SA, 3.750%, 10/04/24                            | 21,696         | 0.07            |
| USD 5,000  | TransCanada PipeLines Ltd, 5.100%, 15/03/49                 | 6,490            | 0.02            | USD 10,000   | Total Capital International SA, 3.461%, 12/07/49                            | 10,736         | 0.03            |
| USD 20,000   | TransCanada Trust, 5.300%, 15/03/77                         | 21,225           | 0.07            | USD 15,000   | Total Capital International SA, 3.127%, 29/05/50                            | 15,220         | 0.05            |
| USD 20,000   | Waste Connections Inc, 2.600%, 01/02/30                     | 20,651           | 0.06            | <b>Total France</b>  |   | <b>178,619</b> | <b>0.55</b>     |
| <b>Total Canada</b>  |   | <b>1,073,407</b> | <b>3.32</b>     | Germany  |   |                |                 |
| Cayman Islands   |   |                  |                 | USD 50,000   | Deutsche Bank AG, 3.700%, 30/05/24  | 53,524         | 0.16            |
| USD 50,000   | Alibaba Group Holding Ltd, 3.600%, 28/11/24                 | 54,374           | 0.17            | USD 20,000   | Deutsche Bank AG/London, 3.700%, 30/05/24                                   | 21,409         | 0.07            |
| USD 20,000   | Alibaba Group Holding Ltd, 4.000%, 06/12/37                 | 22,419           | 0.07            | <b>Total Germany</b>   |   | <b>74,933</b>  | <b>0.23</b>     |
| USD 10,000   | Alibaba Group Holding Ltd, 4.400%, 06/12/57                 | 11,961           | 0.04            | Guernsey   |   |                |                 |
| USD 20,000   | Baidu Inc, 2.875%, 06/07/22                                 | 20,401           | 0.06            | USD 30,000   | Credit Suisse Group Funding Guernsey Ltd, 3.800%, 09/06/23                  | 31,774         | 0.10            |
| USD 30,000   | Baidu Inc, 3.625%, 06/07/27                                 | 33,080           | 0.10            | USD 30,000   | Credit Suisse Group Funding Guernsey Ltd, 4.550%, 17/04/26                  | 33,837         | 0.10            |
| USD 20,000   | Fibria Overseas Finance Ltd, 5.500%, 17/01/27               | 23,250           | 0.07            | USD 20,000   | Credit Suisse Group Funding Guernsey Ltd, 4.875%, 15/05/45                  | 25,233         | 0.08            |
| USD 30,000   | Sands China Ltd, 5.125%, 08/08/25                           | 33,525           | 0.11            | <b>Total Guernsey</b>  |   | <b>90,844</b>  | <b>0.28</b>     |
| <b>Total Cayman Islands</b>  |   | <b>199,010</b>   | <b>0.62</b>     | Hong Kong  |   |                |                 |
| China  |   |                  |                 | USD 200,000  | CNAC HK Finbridge Co Ltd, 4.125%, 19/07/27                                  | 216,682        | 0.67            |
| USD 20,000   | Industrial & Commercial Bank of China Ltd, 3.538%, 08/11/27 | 22,138           | 0.07            | <b>Total Hong Kong</b>   |   | <b>216,682</b> | <b>0.67</b>     |
| <b>Total China</b>   |   | <b>22,138</b>    | <b>0.07</b>     | Ireland  |   |                |                 |
|  |   |                  |                 | USD 20,000   | AerCap Ireland Capital DAC / AerCap Global Aviation Trust, 4.875%, 16/01/24 | 21,776         | 0.07            |
|  |   |                  |                 | USD 30,000   | AerCap Ireland Capital DAC / AerCap Global Aviation Trust, 3.875%, 23/01/28 | 32,144         | 0.10            |
|  |   |                  |                 | USD 5,000  | Aon PLC, 3.500%, 14/06/24   | 5,369          | 0.02            |
|  |   |                  |                 | USD 80,000   | GE Capital International Funding Co Unlimited Co, 4.418%, 15/11/35          | 95,831         | 0.30            |



## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value  | Description   | Market Value   | % of Net Assets | Nominal Value  | Description   | Market Value   | % of Net Assets |
|--|---|----------------|-----------------|--|---|----------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |                |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |                |                 |
| Corporate Bonds - 98.64% (continued)   |   |                |                 | Corporate Bonds - 98.64% (continued)   |   |                |                 |
| Ireland (continued)  |   |                |                 | Japan (continued)  |   |                |                 |
| USD 10,000   | Perrigo Finance Unlimited Co, 4.375%, 15/03/26        | 11,001         | 0.03            | USD 30,000   | Toyota Motor Corp, 0.681%, 25/03/24                         | 30,035         | 0.09            |
| USD 10,000   | STERIS Irish FinCo UnLtd Co, 2.700%, perpetual        | 10,188         | 0.03            | USD 20,000   | Toyota Motor Corp, 2.358%, 02/07/24                         | 21,022         | 0.06            |
| <b>Total Ireland</b>   |   | <b>176,309</b> | <b>0.55</b>     | <b>Total Japan</b>   |   | <b>661,336</b> | <b>2.05</b>     |
| Isle Of Man  |   |                |                 | Luxembourg   |   |                |                 |
| USD 15,000   | AngloGold Ashanti Holdings PLC, 5.125%, 01/08/22      | 15,618         | 0.05            | USD 20,000   | ArcelorMittal SA, 4.250%, 16/07/29                          | 22,050         | 0.07            |
| <b>Total Isle Of Man</b>   |   | <b>15,618</b>  | <b>0.05</b>     | USD 20,000   | DH Europe Finance II Sarl, 2.200%, 15/11/24                 | 20,798         | 0.06            |
| Japan  |   |                |                 | Total Luxembourg   |   |                |                 |
| USD 30,000   | Mitsubishi UFJ Financial Group Inc, 2.665%, 25/07/22  | 30,749         | 0.09            | USD 15,000   | DH Europe Finance II Sarl, 3.400%, 15/11/49                 | 16,536         | 0.05            |
| USD 20,000   | Mitsubishi UFJ Financial Group Inc, 3.455%, 02/03/23  | 20,998         | 0.06            | <b>Total Luxembourg</b>  |   | <b>59,384</b>  | <b>0.18</b>     |
| USD 20,000   | Mitsubishi UFJ Financial Group Inc, 3.761%, 26/07/23  | 21,317         | 0.07            | Mexico   |   |                |                 |
| USD 20,000   | Mitsubishi UFJ Financial Group Inc, 3.407%, 07/03/24  | 21,394         | 0.07            | USD 30,000   | America Movil SAB de CV, 3.125%, 16/07/22                   | 30,750         | 0.10            |
| USD 40,000   | Mitsubishi UFJ Financial Group Inc, 2.193%, 25/02/25  | 41,616         | 0.13            | USD 30,000   | America Movil SAB de CV, 6.125%, 30/03/40                   | 42,673         | 0.13            |
| USD 20,000   | Mitsubishi UFJ Financial Group Inc, 3.850%, 01/03/26  | 22,334         | 0.07            | USD 20,000   | Fomento Economico Mexicano SAB de CV, 3.500%, 16/01/50      | 21,036         | 0.07            |
| USD 20,000   | Mitsubishi UFJ Financial Group Inc, 3.677%, 22/02/27  | 22,333         | 0.07            | USD 10,000   | Grupo Televisa SAB, 6.625%, 15/01/40                        | 13,769         | 0.04            |
| USD 20,000   | Mitsubishi UFJ Financial Group Inc, 3.741%, 07/03/29  | 22,499         | 0.07            | <b>Total Mexico</b>  |   | <b>108,228</b> | <b>0.34</b>     |
| USD 30,000   | Mizuho Financial Group Inc, 2.601%, 11/09/22          | 30,790         | 0.10            | Netherlands  |   |                |                 |
| USD 50,000   | Mizuho Financial Group Inc, 3.663%, 28/02/27          | 55,495         | 0.17            | USD 15,000   | CNH Industrial NV, 4.500%, 15/08/23                         | 16,163         | 0.05            |
| USD 10,000   | Mizuho Financial Group Inc, 2.591%, 25/05/31          | 10,259         | 0.03            | USD 20,000   | Cooperatieve Rabobank UA, 3.950%, 09/11/22                  | 20,935         | 0.06            |
| USD 15,000   | Nomura Holdings Inc, 3.103%, 16/01/30                 | 15,720         | 0.05            | USD 20,000   | Cooperatieve Rabobank UA, 3.750%, 21/07/26                  | 21,980         | 0.07            |
| USD 20,000   | ORIX Corp, 3.700%, 18/07/27                           | 22,378         | 0.07            | USD 10,000   | Cooperatieve Rabobank UA, 5.250%, 24/05/41                  | 13,782         | 0.04            |
| USD 30,000   | Sumitomo Mitsui Banking Corp, 3.200%, 18/07/22        | 30,876         | 0.10            | USD 15,000   | Cooperatieve Rabobank UA, 5.750%, 01/12/43                  | 21,145         | 0.07            |
| USD 30,000   | Sumitomo Mitsui Banking Corp, 3.950%, 10/01/24        | 32,427         | 0.10            | USD 10,000   | Cooperatieve Rabobank UA, 5.250%, 04/08/45                  | 13,404         | 0.04            |
| USD 20,000   | Sumitomo Mitsui Financial Group Inc, 3.936%, 16/10/23 | 21,538         | 0.07            | USD 25,000   | Deutsche Telekom International Finance BV, 8.750%, 15/06/30 | 37,295         | 0.12            |
| USD 30,000   | Sumitomo Mitsui Financial Group Inc, 3.010%, 19/10/26 | 32,370         | 0.10            | USD 10,000   | Iberdrola International BV, 6.750%, 15/07/36                | 15,137         | 0.05            |
| USD 40,000   | Sumitomo Mitsui Financial Group Inc, 3.364%, 12/07/27 | 43,875         | 0.14            | USD 20,000   | ING Groep NV, 4.100%, 02/10/23                              | 21,551         | 0.07            |
| USD 15,000   | Sumitomo Mitsui Financial Group Inc, 4.306%, 16/10/28 | 17,357         | 0.05            | USD 40,000   | ING Groep NV, 3.950%, 29/03/27                              | 44,961         | 0.14            |
| USD 15,000   | Sumitomo Mitsui Financial Group Inc, 2.750%, 15/01/30 | 15,763         | 0.05            | USD 6,000  | LYB International Finance BV, 4.000%, 15/07/23              | 6,406          | 0.02            |
| USD 20,000   | Takeda Pharmaceutical Co Ltd, 4.400%, 26/11/23        | 21,701         | 0.07            | USD 20,000   | LYB International Finance II BV, 3.500%, 02/03/27           | 21,807         | 0.07            |
| USD 30,000   | Takeda Pharmaceutical Co Ltd, 5.000%, 26/11/28        | 36,098         | 0.11            | USD 20,000   | LyondellBasell Industries NV, 4.625%, 26/02/55              | 24,246         | 0.07            |
| USD 20,000   | Takeda Pharmaceutical Co Ltd, 3.375%, 09/07/60        | 20,392         | 0.06            | USD 30,000   | Mylan NV, 3.950%, 15/06/26                                  | 33,036         | 0.10            |
|  |   |                |                 | USD 30,000   | Shell International Finance BV, 2.000%, 07/11/24            | 31,180         | 0.10            |
|  |   |                |                 | USD 10,000   | Shell International Finance BV, 2.375%, 06/04/25            | 10,501         | 0.03            |
|  |   |                |                 | USD 25,000   | Shell International Finance BV, 3.250%, 11/05/25            | 27,109         | 0.08            |

## Schedule of Investments *(continued)* as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value   | Description   | Market Value   | % of Net Assets | Nominal Value   | Description                                      | Market Value | % of Net Assets |
|---|---|----------------|-----------------|---|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |   |                |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |  |              |                 |
| Corporate Bonds - 98.64% <i>(continued)</i>   |   |                |                 | Corporate Bonds - 98.64% <i>(continued)</i>   |  |              |                 |
| Netherlands <i>(continued)</i>  |   |                |                 | United Kingdom  |  |              |                 |
| USD 15,000  | Shell International Finance BV, 2.375%, 07/11/29      | 15,542         | 0.05            | USD 10,000  | Aon PLC, 4.600%, 14/06/44                        | 12,502       | 0.04            |
| USD 20,000  | Shell International Finance BV, 6.375%, 15/12/38      | 29,538         | 0.09            | USD 10,000  | AstraZeneca PLC, 3.375%, 16/11/25                | 10,931       | 0.03            |
| USD 53,000  | Shell International Finance BV, 4.375%, 11/05/45      | 64,966         | 0.20            | USD 20,000  | AstraZeneca PLC, 6.450%, 15/09/37                | 29,755       | 0.09            |
| USD 10,000  | Shell International Finance BV, 3.750%, 12/09/46      | 11,285         | 0.03            | USD 20,000  | AstraZeneca PLC, 4.375%, 17/08/48                | 25,225       | 0.08            |
| USD 10,000  | Shell International Finance BV, 3.125%, 07/11/49      | 10,296         | 0.03            | USD 30,000  | Barclays PLC, 1.007%, 10/12/24                   | 30,072       | 0.09            |
| USD 15,000  | Shell International Finance BV, 3.250%, 06/04/50      | 15,868         | 0.05            | USD 20,000  | Barclays PLC, 3.650%, 16/03/25                   | 21,624       | 0.07            |
| <b>Total Netherlands</b>  |   | <b>528,133</b> | <b>1.63</b>     | USD 20,000  | Barclays PLC, 4.375%, 12/01/26                   | 22,356       | 0.07            |
| Norway  |   |                |                 | USD 30,000  | Barclays PLC, 5.200%, 12/05/26                   | 34,286       | 0.11            |
| USD 20,000  | Equinor ASA, 2.450%, 17/01/23                         | 20,623         | 0.06            | USD 30,000  | Barclays PLC, 4.972%, 16/05/29                   | 35,021       | 0.11            |
| USD 30,000  | Equinor ASA, 2.875%, 06/04/25                         | 32,054         | 0.10            | USD 30,000  | Barclays PLC, 4.950%, 10/01/47                   | 38,469       | 0.12            |
| USD 20,000  | Equinor ASA, 3.000%, 06/04/27                         | 21,653         | 0.07            | USD 30,000  | BP Capital Markets PLC, 3.814%, 10/02/24         | 32,440       | 0.10            |
| USD 20,000  | Equinor ASA, 5.100%, 17/08/40                         | 26,562         | 0.08            | USD 20,000  | BP Capital Markets PLC, 4.875%, 31/12/99         | 21,854       | 0.07            |
| USD 20,000  | Equinor ASA, 3.250%, 18/11/49                         | 21,069         | 0.07            | USD 20,000  | BP Capital Markets PLC, 4.375%, perpetual        | 21,313       | 0.07            |
| <b>Total Norway</b>   |   | <b>121,961</b> | <b>0.38</b>     | USD 20,000  | British Telecommunications PLC, 9.625%, 15/12/30 | 30,929       | 0.10            |
| Singapore   |   |                |                 | USD 30,000  | Diageo Capital PLC, 2.625%, 29/04/23             | 31,051       | 0.10            |
| USD 10,000  | Flex Ltd, 5.000%, 15/02/23                            | 10,663         | 0.03            | USD 20,000  | Diageo Capital PLC, 5.875%, 30/09/36             | 28,543       | 0.09            |
| <b>Total Singapore</b>  |   | <b>10,663</b>  | <b>0.03</b>     | USD 20,000  | HSBC Holdings PLC, 4.250%, 14/03/24              | 21,671       | 0.07            |
| Spain   |   |                |                 | USD 40,000  | HSBC Holdings PLC, 3.803%, 11/03/25              | 42,998       | 0.13            |
| USD 50,000  | Banco Bilbao Vizcaya Argentaria SA, 1.125%, perpetual | 49,511         | 0.15            | USD 10,000  | HSBC Holdings PLC, 4.250%, 18/08/25              | 11,033       | 0.03            |
| USD 20,000  | Banco Santander SA, 3.848%, 12/04/23                  | 21,140         | 0.07            | USD 20,000  | HSBC Holdings PLC, 1.645%, 18/04/26              | 20,251       | 0.06            |
| USD 20,000  | Banco Santander SA, 2.746%, 28/05/25                  | 21,032         | 0.06            | USD 40,000  | HSBC Holdings PLC, 4.292%, 12/09/26              | 44,475       | 0.14            |
| USD 20,000  | Banco Santander SA, 3.800%, 23/02/28                  | 22,104         | 0.07            | USD 30,000  | HSBC Holdings PLC, 1.589%, 24/05/27              | 29,907       | 0.09            |
| USD 10,000  | Banco Santander SA, 3.306%, 27/06/29                  | 10,860         | 0.03            | USD 30,000  | HSBC Holdings PLC, 4.583%, 19/06/29              | 34,664       | 0.11            |
| USD 30,000  | Banco Santander SA, 2.958%, perpetual                 | 30,823         | 0.10            | USD 20,000  | HSBC Holdings PLC, 3.973%, 22/05/30              | 22,345       | 0.07            |
| USD 20,000  | Telefonica Emisiones SA, 4.103%, 08/03/27             | 22,505         | 0.07            | USD 20,000  | HSBC Holdings PLC, 6.500%, 15/09/37              | 27,731       | 0.09            |
| USD 20,000  | Telefonica Emisiones SA, 7.045%, 20/06/36             | 28,671         | 0.09            | USD 20,000  | HSBC Holdings PLC, 6.800%, 01/06/38              | 28,769       | 0.09            |
| USD 30,000  | Telefonica Emisiones SA, 5.213%, 08/03/47             | 37,462         | 0.12            | USD 30,000  | HSBC Holdings PLC, 6.100%, 14/01/42              | 43,504       | 0.13            |
| USD 20,000  | Telefonica Emisiones SA, 4.895%, 06/03/48             | 23,953         | 0.07            | USD 20,000  | Lloyds Banking Group PLC, 4.050%, 16/08/23       | 21,449       | 0.07            |
| <b>Total Spain</b>  |   | <b>268,061</b> | <b>0.83</b>     | USD 10,000  | Lloyds Banking Group PLC, 2.907%, 07/11/23       | 10,310       | 0.03            |
| Switzerland   |   |                |                 | USD 50,000  | Lloyds Banking Group PLC, 3.870%, 09/07/25       | 54,102       | 0.17            |
| USD 50,000  | Credit Suisse AG, 3.625%, 09/09/24                    | 54,247         | 0.17            | USD 10,000  | Lloyds Banking Group PLC, 4.582%, 10/12/25       | 11,214       | 0.03            |
| USD 20,000  | Credit Suisse AG, 2.950%, 09/04/25                    | 21,343         | 0.06            | USD 30,000  | Lloyds Banking Group PLC, 3.574%, 07/11/28       | 32,695       | 0.10            |
| <b>Total Switzerland</b>  |   | <b>75,590</b>  | <b>0.23</b>     |   |  |              |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value  | Description  | Market Value     | % of Net Assets | Nominal Value  | Description   | Market Value | % of Net Assets |
|--|--|------------------|-----------------|--|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |                  |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |              |                 |
| Corporate Bonds - 98.64% (continued)   |  |                  |                 | Corporate Bonds - 98.64% (continued)   |   |              |                 |
| United Kingdom (continued)   |  |                  |                 | United States (continued)  |   |              |                 |
| USD 20,000   | Lloyds Banking Group PLC, 5.300%, 01/12/45         | 26,346           | 0.08            | USD 20,000   | AbbVie Inc, 4.875%, 14/11/48                          | 25,913       | 0.08            |
| USD 10,000   | Prudential PLC, 3.125%, 14/04/30                   | 10,799           | 0.03            | USD 20,000   | AbbVie Inc, 4.250%, 21/11/49                          | 23,980       | 0.07            |
| USD 25,000   | Rio Tinto Finance USA PLC, 4.125%, 21/08/42        | 30,727           | 0.09            | USD 20,000   | Activision Blizzard Inc, 3.400%, 15/09/26             | 21,994       | 0.07            |
| USD 50,000   | Royal Bank of Scotland Group PLC, 4.269%, 22/03/25 | 54,077           | 0.17            | USD 20,000   | Adobe Inc, 3.250%, 01/02/25                           | 21,663       | 0.07            |
| USD 20,000   | Royal Bank of Scotland Group PLC, 4.892%, 18/05/29 | 23,364           | 0.07            | USD 10,000   | AEP Transmission Co LLC, 3.750%, 01/12/47             | 11,403       | 0.04            |
| USD 30,000   | Royal Bank of Scotland Group PLC, 5.076%, 27/01/30 | 35,471           | 0.11            | USD 20,000   | Aetna Inc, 2.800%, 15/06/23                           | 20,805       | 0.06            |
| USD 30,000   | Santander UK Group Holdings PLC, 1.089%, 15/03/25  | 30,057           | 0.09            | USD 10,000   | Aetna Inc, 6.625%, 15/06/36                           | 14,513       | 0.04            |
| USD 20,000   | Santander UK Group Holdings PLC, 3.823%, 03/11/28  | 21,961           | 0.07            | USD 15,000   | Aflac Inc, 3.625%, 15/11/24                           | 16,426       | 0.05            |
| USD 10,000   | Santander UK PLC, 4.000%, 13/03/24                 | 10,888           | 0.03            | USD 15,000   | Agilent Technologies Inc, 2.100%, 04/06/30            | 14,819       | 0.05            |
| USD 20,000   | Vodafone Group PLC, 3.750%, 16/01/24               | 21,602           | 0.07            | USD 40,000   | Air Lease Corp, 2.750%, 15/01/23                      | 41,254       | 0.13            |
| USD 10,000   | Vodafone Group PLC, 4.125%, 30/05/25               | 11,157           | 0.03            | USD 30,000   | Air Lease Corp, 3.250%, 01/03/25                      | 31,865       | 0.10            |
| USD 30,000   | Vodafone Group PLC, 6.150%, 27/02/37               | 41,409           | 0.13            | USD 10,000   | Air Lease Corp, 3.000%, 01/02/30                      | 10,116       | 0.03            |
| USD 15,000   | Vodafone Group PLC, 5.000%, 30/05/38               | 18,851           | 0.06            | USD 20,000   | Air Products & Chemicals Inc, 2.050%, 15/05/30        | 20,340       | 0.06            |
| USD 10,000   | Vodafone Group PLC, 5.250%, 30/05/48               | 13,154           | 0.04            | USD 15,000   | Air Products and Chemicals Inc, 2.700%, perpetual     | 15,179       | 0.05            |
| USD 10,000   | Vodafone Group PLC, 5.125%, 19/06/59               | 13,010           | 0.04            | USD 20,000   | Alabama Power Co, 4.300%, 15/07/48                    | 24,789       | 0.08            |
| USD 15,000   | WPP Finance 2010, 3.750%, 19/09/24                 | 16,333           | 0.05            | USD 10,000   | Alexandria Real Estate Equities Inc, 1.875%, 01/02/33 | 9,463        | 0.03            |
| <b>Total United Kingdom</b>  |  | <b>1,262,695</b> | <b>3.91</b>     | USD 11,000   | Alexandria Real Estate Equities Inc, 4.000%, 01/02/50 | 12,637       | 0.04            |
| United States  |  |                  |                 | USD 10,000   | Allstate Corp, 3.150%, 15/06/23                       | 10,528       | 0.03            |
| USD 15,000   | 3M Co, 2.250%, 15/03/23                            | 15,454           | 0.05            | USD 5,000  | Allstate Corp, 4.200%, 15/12/46                       | 6,133        | 0.02            |
| USD 20,000   | 3M Co, 3.250%, 14/02/24                            | 21,387           | 0.07            | USD 10,000   | Allstate Corp, 3.850%, 10/08/49                       | 11,837       | 0.04            |
| USD 10,000   | 3M Co, 2.250%, 19/09/26                            | 10,552           | 0.03            | USD 30,000   | Ally Financial Inc, 1.450%, 02/10/23                  | 30,437       | 0.09            |
| USD 20,000   | 3M Co, 4.000%, 14/09/48                            | 24,380           | 0.08            | USD 20,000   | Ally Financial Inc, 5.125%, 30/09/24                  | 22,517       | 0.07            |
| USD 14,000   | Abbott Laboratories, 3.400%, 30/11/23              | 14,918           | 0.05            | USD 10,000   | Ally Financial Inc, 8.000%, 01/11/31                  | 14,312       | 0.04            |
| USD 11,000   | Abbott Laboratories, 3.750%, 30/11/26              | 12,424           | 0.04            | USD 20,000   | Alphabet Inc, 1.998%, 15/08/26                        | 20,924       | 0.06            |
| USD 25,000   | Abbott Laboratories, 4.750%, 30/11/36              | 32,175           | 0.10            | USD 20,000   | Alphabet Inc, 1.100%, 15/08/30                        | 18,957       | 0.06            |
| USD 20,000   | Abbott Laboratories, 4.900%, 30/11/46              | 27,274           | 0.08            | USD 30,000   | Alphabet Inc, 2.250%, 15/08/60                        | 26,451       | 0.08            |
| USD 30,000   | AbbVie Inc, 2.900%, 06/11/22                       | 30,995           | 0.10            | USD 16,000   | Altria Group Inc, 4.400%, 14/02/26                    | 18,093       | 0.06            |
| USD 30,000   | AbbVie Inc, 2.850%, 14/05/23                       | 31,172           | 0.10            | USD 15,000   | Altria Group Inc, 4.800%, 14/02/29                    | 17,392       | 0.05            |
| USD 30,000   | AbbVie Inc, 3.750%, 14/11/23                       | 32,194           | 0.10            | USD 6,000  | Altria Group Inc, 5.800%, 14/02/39                    | 7,384        | 0.02            |
| USD 70,000   | AbbVie Inc, 3.600%, 14/05/25                       | 76,124           | 0.24            | USD 40,000   | Altria Group Inc, 5.375%, 31/01/44                    | 47,497       | 0.15            |
| USD 10,000   | AbbVie Inc, 4.250%, 14/11/28                       | 11,578           | 0.04            | USD 20,000   | Altria Group Inc, 4.000%, 04/02/61                    | 19,163       | 0.06            |
| USD 30,000   | AbbVie Inc, 4.500%, 14/05/35                       | 36,130           | 0.11            | USD 10,000   | Amazon.com Inc, 2.500%, 29/11/22                      | 10,260       | 0.03            |
| USD 10,000   | AbbVie Inc, 4.300%, 14/05/36                       | 11,840           | 0.04            | USD 20,000   | Amazon.com Inc, 2.800%, 22/08/24                      | 21,273       | 0.07            |
| USD 30,000   | AbbVie Inc, 4.050%, 21/11/39                       | 34,596           | 0.11            | USD 30,000   | Amazon.com Inc, 3.800%, 05/12/24                      | 33,007       | 0.10            |
| USD 20,000   | AbbVie Inc, 4.700%, 14/05/45                       | 24,981           | 0.08            | USD 20,000   | Amazon.com Inc, 3.150%, 22/08/27                      | 22,051       | 0.07            |
| USD 20,000   | AbbVie Inc, 4.450%, 14/05/46                       | 24,231           | 0.08            | USD 30,000   | Amazon.com Inc, 1.650%, 12/05/28                      | 30,254       | 0.09            |
|  |  |                  |                 | USD 10,000   | Amazon.com Inc, 1.500%, 03/06/30                      | 9,793        | 0.03            |
|  |  |                  |                 | USD 30,000   | Amazon.com Inc, 4.800%, 05/12/34                      | 38,609       | 0.12            |

## Schedule of Investments *(continued)* as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value   | Description  | Market Value | % of Net Assets | Nominal Value   | Description   | Market Value | % of Net Assets |
|---|--|--------------|-----------------|---|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |   |              |                 |
| Corporate Bonds - 98.64% <i>(continued)</i>   |  |              |                 | Corporate Bonds - 98.64% <i>(continued)</i>   |   |              |                 |
| United States <i>(continued)</i>  |  |              |                 | United States <i>(continued)</i>  |   |              |                 |
| USD 20,000  | Amazon.com Inc, 3.875%, 22/08/37                             | 23,715       | 0.07            | USD 12,000  | American Water Capital Corp, 4.150%, 01/06/49                                 | 14,431       | 0.04            |
| USD 30,000  | Amazon.com Inc, 4.950%, 05/12/44                             | 40,615       | 0.13            | USD 20,000  | Ameriprise Financial Inc, 2.875%, 15/09/26                                    | 21,484       | 0.07            |
| USD 10,000  | Amazon.com Inc, 4.050%, 22/08/47                             | 12,208       | 0.04            | USD 15,000  | AmerisourceBergen Corp, 3.450%, 15/12/27                                      | 16,370       | 0.05            |
| USD 10,000  | Amazon.com Inc, 2.500%, 03/06/50                             | 9,451        | 0.03            | USD 20,000  | Amgen Inc, 2.250%, 19/08/23   | 20,710       | 0.06            |
| USD 20,000  | Amazon.com Inc, 2.700%, 03/06/60                             | 19,065       | 0.06            | USD 20,000  | Amgen Inc, 3.625%, 22/05/24   | 21,528       | 0.07            |
| USD 15,000  | Amazon.com Inc, 0.250%, perpetual                            | 14,980       | 0.05            | USD 10,000  | Amgen Inc, 2.200%, 21/02/27   | 10,383       | 0.03            |
| USD 15,000  | Amazon.com Inc, 0.450%, perpetual                            | 14,967       | 0.05            | USD 20,000  | Amgen Inc, 4.400%, 01/05/45   | 24,166       | 0.07            |
| USD 20,000  | Amazon.com Inc, 3.100%, perpetual                            | 20,901       | 0.06            | USD 45,000  | Amgen Inc, 4.663%, 15/06/51   | 58,199       | 0.18            |
| USD 20,000  | Amcor Flexibles North America Inc, 2.690%, perpetual         | 20,356       | 0.06            | USD 10,000  | Amphenol Corp, 4.350%, 01/06/29   | 11,601       | 0.04            |
| USD 10,000  | American Equity Investment Life Holding Co, 5.000%, 15/06/27 | 11,312       | 0.04            | USD 20,000  | Analog Devices Inc, 3.500%, 05/12/26  | 22,132       | 0.07            |
| USD 30,000  | American Express Co, 2.500%, 01/08/22                        | 30,632       | 0.09            | USD 40,000  | Anheuser-Busch Cos LLC / Anheuser-Busch InBev Worldwide Inc, 4.700%, 01/02/36 | 49,047       | 0.15            |
| USD 30,000  | American Express Co, 3.400%, 27/02/23                        | 31,390       | 0.10            | USD 60,000  | Anheuser-Busch Cos LLC / Anheuser-Busch InBev Worldwide Inc, 4.900%, 01/02/46 | 75,647       | 0.23            |
| USD 10,000  | American Express Co, 4.200%, 06/11/25                        | 11,293       | 0.04            | USD 9,000   | Anheuser-Busch InBev Finance Inc, 4.700%, 01/02/36                            | 11,036       | 0.03            |
| USD 35,000  | American Express Credit Corp, 3.300%, 03/05/27               | 38,633       | 0.12            | USD 20,000  | Anheuser-Busch InBev Worldwide Inc, 4.000%, 13/04/28                          | 22,791       | 0.07            |
| USD 15,000  | American Honda Finance Corp, 0.875%, 07/07/23                | 15,142       | 0.05            | USD 20,000  | Anheuser-Busch InBev Worldwide Inc, 4.750%, 23/01/29                          | 23,824       | 0.07            |
| USD 20,000  | American Honda Finance Corp, 3.500%, 15/02/28                | 22,439       | 0.07            | USD 30,000  | Anheuser-Busch InBev Worldwide Inc, 3.500%, 01/06/30                          | 33,333       | 0.10            |
| USD 35,000  | American Honda Finance Corp, 1.800%, perpetual               | 34,465       | 0.11            | USD 30,000  | Anheuser-Busch InBev Worldwide Inc, 4.375%, 15/04/38                          | 35,754       | 0.11            |
| USD 10,000  | American International Group Inc, 3.750%, 10/07/25           | 11,014       | 0.03            | USD 10,000  | Anheuser-Busch InBev Worldwide Inc, 8.200%, 15/01/39                          | 16,593       | 0.05            |
| USD 20,000  | American International Group Inc, 3.900%, 01/04/26           | 22,269       | 0.07            | USD 15,000  | Anheuser-Busch InBev Worldwide Inc, 4.600%, 15/04/48                          | 18,271       | 0.06            |
| USD 20,000  | American International Group Inc, 4.250%, 15/03/29           | 23,054       | 0.07            | USD 20,000  | Anheuser-Busch InBev Worldwide Inc, 4.439%, 06/10/48                          | 23,940       | 0.07            |
| USD 20,000  | American International Group Inc, 4.500%, 16/07/44           | 24,273       | 0.08            | USD 20,000  | Anheuser-Busch InBev Worldwide Inc, 5.550%, 23/01/49                          | 27,399       | 0.08            |
| USD 10,000  | American International Group Inc, 4.375%, 15/01/55           | 12,083       | 0.04            | USD 20,000  | Anheuser-Busch InBev Worldwide Inc, 4.600%, 01/06/60                          | 24,616       | 0.08            |
| USD 30,000  | American Tower Corp, 4.000%, 01/06/25                        | 33,021       | 0.10            | USD 10,000  | Anthem Inc, 2.950%, 01/12/22  | 10,339       | 0.03            |
| USD 10,000  | American Tower Corp, 3.375%, 15/10/26                        | 10,879       | 0.03            | USD 30,000  | Anthem Inc, 3.300%, 15/01/23  | 31,279       | 0.10            |
| USD 5,000   | American Tower Corp, 3.950%, 15/03/29                        | 5,606        | 0.02            | USD 20,000  | Anthem Inc, 2.375%, 15/01/25  | 20,912       | 0.06            |
| USD 15,000  | American Tower Corp, 2.900%, 15/01/30                        | 15,746       | 0.05            | USD 20,000  | Anthem Inc, 4.101%, 01/03/28  | 22,895       | 0.07            |
| USD 25,000  | American Tower Corp, 3.100%, 15/06/50                        | 24,406       | 0.08            | USD 15,000  | Anthem Inc, 5.100%, 15/01/44  | 19,727       | 0.06            |
| USD 20,000  | American Water Capital Corp, 6.593%, 15/10/37                | 29,613       | 0.09            | USD 10,000  | Anthem Inc, 4.375%, 01/12/47  | 12,173       | 0.04            |
|   |  |              |                 | USD 20,000  | Anthem Inc, 2.550%, perpetual   | 20,553       | 0.06            |
|   |  |              |                 | USD 10,000  | Appalachian Power Co, 7.000%, 01/04/38  | 14,911       | 0.05            |
|   |  |              |                 | USD 20,000  | Apple Inc, 2.100%, 12/09/22   | 20,401       | 0.06            |
|   |  |              |                 | USD 50,000  | Apple Inc, 2.400%, 03/05/23   | 51,874       | 0.16            |
|   |  |              |                 | USD 20,000  | Apple Inc, 2.850%, 11/05/24   | 21,227       | 0.07            |
|   |  |              |                 | USD 30,000  | Apple Inc, 3.250%, 23/02/26   | 32,909       | 0.10            |
|   |  |              |                 | USD 25,000  | Apple Inc, 3.350%, 09/02/27   | 27,709       | 0.09            |
|   |  |              |                 | USD 20,000  | Apple Inc, 3.200%, 11/05/27   | 22,059       | 0.07            |
|   |  |              |                 | USD 15,000  | Apple Inc, 3.000%, 20/06/27   | 16,488       | 0.05            |

## Schedule of Investments *(continued)* as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value   | Description                                     | Market Value | % of Net Assets | Nominal Value   | Description  | Market Value | % of Net Assets |
|---|---|--------------|-----------------|---|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |   |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |  |              |                 |
| Corporate Bonds - 98.64% <i>(continued)</i>   |   |              |                 | Corporate Bonds - 98.64% <i>(continued)</i>   |  |              |                 |
| United States <i>(continued)</i>  |   |              |                 | United States <i>(continued)</i>  |  |              |                 |
| USD 20,000  | Apple Inc, 3.000%, 13/11/27                     | 21,863       | 0.07            | USD 20,000  | Automatic Data Processing Inc, 1.250%, 01/09/30                            | 19,037       | 0.06            |
| USD 30,000  | Apple Inc, 1.650%, 11/05/30                     | 29,665       | 0.09            | USD 15,000  | AutoZone Inc, 3.750%, 01/06/27   | 16,755       | 0.05            |
| USD 20,000  | Apple Inc, 3.850%, 04/05/43                     | 23,722       | 0.07            | USD 5,000   | AutoZone Inc, 4.000%, 15/04/30   | 5,676        | 0.02            |
| USD 30,000  | Apple Inc, 4.450%, 06/05/44                     | 38,639       | 0.12            | USD 20,000  | AvalonBay Communities Inc, 2.450%, 15/01/31                                | 20,499       | 0.06            |
| USD 20,000  | Apple Inc, 3.450%, 09/02/45                     | 22,386       | 0.07            | USD 20,000  | Avangrid Inc, 3.200%, 15/04/25   | 21,465       | 0.07            |
| USD 20,000  | Apple Inc, 4.375%, 13/05/45                     | 25,570       | 0.08            | USD 30,000  | AXA Equitable Holdings Inc, 4.350%, 20/04/28                               | 34,395       | 0.11            |
| USD 10,000  | Apple Inc, 4.650%, 23/02/46                     | 13,264       | 0.04            | USD 30,000  | Baker Hughes a GE Co LLC Via Baker Hughes Co-Obligor Inc, 3.138%, 07/11/29 | 32,195       | 0.10            |
| USD 25,000  | Apple Inc, 4.250%, 09/02/47                     | 31,420       | 0.10            | USD 30,000  | Bank of America Corp, 3.300%, 11/01/23                                     | 31,311       | 0.10            |
| USD 5,000   | Apple Inc, 3.750%, 13/11/47                     | 5,836        | 0.02            | USD 70,000  | Bank of America Corp, 3.004%, 20/12/23                                     | 72,527       | 0.22            |
| USD 20,000  | Apple Inc, 2.950%, 11/09/49                     | 20,802       | 0.06            | USD 30,000  | Bank of America Corp, 3.550%, 05/03/24                                     | 31,654       | 0.10            |
| USD 20,000  | Apple Inc, 2.650%, 11/05/50                     | 19,548       | 0.06            | USD 20,000  | Bank of America Corp, 3.864%, 23/07/24                                     | 21,305       | 0.07            |
| USD 20,000  | Apple Inc, 2.800%, 08/02/61                     | 19,562       | 0.06            | USD 30,000  | Bank of America Corp, 0.810%, 24/10/24                                     | 30,090       | 0.09            |
| USD 15,000  | Applied Materials Inc, 3.900%, 01/10/25         | 16,750       | 0.05            | USD 20,000  | Bank of America Corp, 4.000%, 22/01/25                                     | 21,898       | 0.07            |
| USD 15,000  | Applied Materials Inc, 5.100%, 01/10/35         | 19,799       | 0.06            | USD 10,000  | Bank of America Corp, 3.458%, 15/03/25                                     | 10,685       | 0.03            |
| USD 10,000  | Aptiv Corp, 4.150%, 15/03/24                    | 10,854       | 0.03            | USD 50,000  | Bank of America Corp, 2.456%, 22/10/25                                     | 52,156       | 0.16            |
| USD 10,000  | Arch Capital Finance LLC, 4.011%, 15/12/26      | 11,300       | 0.04            | USD 20,000  | Bank of America Corp, 3.366%, 23/01/26                                     | 21,548       | 0.07            |
| USD 15,000  | Archer-Daniels-Midland Co, 2.500%, 11/08/26     | 15,930       | 0.05            | USD 20,000  | Bank of America Corp, 2.015%, 13/02/26                                     | 20,611       | 0.06            |
| USD 25,000  | Ares Capital Corp, 3.875%, 15/01/26             | 26,745       | 0.08            | USD 10,000  | Bank of America Corp, 4.450%, 03/03/26                                     | 11,329       | 0.04            |
| USD 10,000  | Arthur J Gallagher & Co, 3.500%, 20/05/51       | 10,479       | 0.03            | USD 35,000  | Bank of America Corp, 1.319%, 19/06/26                                     | 34,981       | 0.11            |
| USD 10,000  | Ascension Health, 3.945%, 15/11/46              | 12,259       | 0.04            | USD 15,000  | Bank of America Corp, 4.250%, 22/10/26                                     | 16,959       | 0.05            |
| USD 20,000  | Astrazeneca Finance LLC, 1.200%, perpetual      | 19,938       | 0.06            | USD 20,000  | Bank of America Corp, 3.248%, 21/10/27                                     | 21,609       | 0.07            |
| USD 20,000  | Astrazeneca Finance LLC, 1.750%, perpetual      | 20,006       | 0.06            | USD 15,000  | Bank of America Corp, 4.183%, 25/11/27                                     | 16,809       | 0.05            |
| USD 20,000  | AT&T Inc, 4.450%, 01/04/24                      | 21,853       | 0.07            | USD 50,000  | Bank of America Corp, 3.593%, 21/07/28                                     | 55,095       | 0.17            |
| USD 10,000  | AT&T Inc, 3.400%, 15/05/25                      | 10,885       | 0.03            | USD 30,000  | Bank of America Corp, 3.419%, 20/12/28                                     | 32,643       | 0.10            |
| USD 18,000  | AT&T Inc, 4.125%, 17/02/26                      | 20,184       | 0.06            | USD 50,000  | Bank of America Corp, 4.271%, 23/07/29                                     | 57,405       | 0.18            |
| USD 20,000  | AT&T Inc, 3.800%, 15/02/27                      | 22,263       | 0.07            | USD 40,000  | Bank of America Corp, 2.496%, 13/02/31                                     | 40,767       | 0.13            |
| USD 20,000  | AT&T Inc, 4.250%, 01/03/27                      | 22,686       | 0.07            | USD 50,000  | Bank of America Corp, 2.592%, 29/04/31                                     | 51,556       | 0.16            |
| USD 20,000  | AT&T Inc, 4.350%, 01/03/29                      | 23,155       | 0.07            | USD 12,000  | Bank of America Corp, 1.922%, 24/10/31                                     | 11,700       | 0.04            |
| USD 20,000  | AT&T Inc, 4.300%, 15/02/30                      | 23,067       | 0.07            | USD 25,000  | Bank of America Corp, 2.651%, 11/03/32                                     | 25,625       | 0.08            |
| USD 65,000  | AT&T Inc, 2.750%, 01/06/31                      | 67,309       | 0.21            |   |  |              |                 |
| USD 20,000  | AT&T Inc, 5.350%, 01/09/40                      | 25,718       | 0.08            |   |  |              |                 |
| USD 15,000  | AT&T Inc, 4.300%, 15/12/42                      | 17,066       | 0.05            |   |  |              |                 |
| USD 30,000  | AT&T Inc, 4.800%, 15/06/44                      | 36,005       | 0.11            |   |  |              |                 |
| USD 30,000  | AT&T Inc, 4.750%, 15/05/46                      | 36,386       | 0.11            |   |  |              |                 |
| USD 20,000  | AT&T Inc, 5.150%, 15/11/46                      | 25,720       | 0.08            |   |  |              |                 |
| USD 30,000  | AT&T Inc, 4.500%, 09/03/48                      | 35,185       | 0.11            |   |  |              |                 |
| USD 30,000  | AT&T Inc, 3.650%, 01/06/51                      | 31,170       | 0.10            |   |  |              |                 |
| USD 80,000  | AT&T Inc, 3.300%, 01/02/52                      | 77,908       | 0.24            |   |  |              |                 |
| USD 20,000  | AT&T Inc, 3.850%, 01/06/60                      | 21,041       | 0.07            |   |  |              |                 |
| USD 35,000  | AT&T Inc, 3.500%, 01/02/61                      | 34,124       | 0.11            |   |  |              |                 |
| USD 15,000  | Atmos Energy Corp, 4.150%, 15/01/43             | 17,545       | 0.05            |   |  |              |                 |
| USD 20,000  | Automatic Data Processing Inc, 3.375%, 15/09/25 | 21,903       | 0.07            |   |  |              |                 |

## Schedule of Investments *(continued)* as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value   | Description                                       | Market Value | % of Net Assets | Nominal Value   | Description                                       | Market Value | % of Net Assets |
|---|---|--------------|-----------------|---|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |   |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |   |              |                 |
| Corporate Bonds - 98.64% <i>(continued)</i>   |   |              |                 | Corporate Bonds - 98.64% <i>(continued)</i>   |   |              |                 |
| United States <i>(continued)</i>  |   |              |                 | United States <i>(continued)</i>  |   |              |                 |
| USD 30,000  | Bank of America Corp, 7.750%, 14/05/38            | 47,435       | 0.15            | USD 10,000  | Berkshire Hathaway Finance Corp, 4.200%, 15/08/48 | 12,345       | 0.04            |
| USD 25,000  | Bank of America Corp, 2.676%, 19/06/41            | 24,273       | 0.08            | USD 10,000  | Berkshire Hathaway Finance Corp, 4.250%, 15/01/49 | 12,420       | 0.04            |
| USD 20,000  | Bank of America Corp, 5.875%, 07/02/42            | 28,716       | 0.09            | USD 10,000  | Berkshire Hathaway Inc, 2.750%, 15/03/23          | 10,373       | 0.03            |
| USD 30,000  | Bank of America Corp, 3.311%, 22/04/42            | 31,539       | 0.10            | USD 20,000  | Berkshire Hathaway Inc, 3.125%, 15/03/26          | 21,827       | 0.07            |
| USD 10,000  | Bank of America Corp, 5.000%, 21/01/44            | 13,300       | 0.04            | USD 10,000  | Berkshire Hathaway Inc, 4.500%, 11/02/43          | 12,759       | 0.04            |
| USD 20,000  | Bank of America Corp, 4.443%, 20/01/48            | 24,778       | 0.08            | USD 15,000  | Biogen Inc, 3.625%, 15/09/22                      | 15,586       | 0.05            |
| USD 20,000  | Bank of America Corp, 4.330%, 15/03/50            | 24,595       | 0.08            | USD 10,000  | Biogen Inc, 4.050%, 15/09/25                      | 11,131       | 0.03            |
| USD 30,000  | Bank of America Corp, 4.083%, 20/03/51            | 35,806       | 0.11            | USD 40,000  | Biogen Inc, 2.250%, 01/05/30                      | 39,996       | 0.12            |
| USD 20,000  | Bank of New York Mellon Corp, 2.950%, 29/01/23    | 20,785       | 0.06            | USD 10,000  | BlackRock Inc, 3.200%, 15/03/27                   | 11,062       | 0.03            |
| USD 10,000  | Bank of New York Mellon Corp, 3.650%, 04/02/24    | 10,771       | 0.03            | USD 10,000  | Boardwalk Pipelines LP, 5.950%, 01/06/26          | 11,843       | 0.04            |
| USD 20,000  | Bank of New York Mellon Corp, 2.100%, 24/10/24    | 20,956       | 0.06            | USD 20,000  | Booking Holdings Inc, 4.625%, 13/04/30            | 23,884       | 0.07            |
| USD 20,000  | Bank of New York Mellon Corp, 3.400%, 29/01/28    | 22,252       | 0.07            | USD 12,000  | BorgWarner Inc, 4.375%, 15/03/45                  | 13,841       | 0.04            |
| USD 25,000  | Bank of New York Mellon Corp, 0.500%, perpetual   | 24,967       | 0.08            | USD 20,000  | Boston Properties LP, 3.850%, 01/02/23            | 20,876       | 0.06            |
| USD 10,000  | Bank of New York Mellon Corp, 1.650%, perpetual   | 9,839        | 0.03            | USD 10,000  | Boston Properties LP, 3.650%, 01/02/26            | 10,997       | 0.03            |
| USD 20,000  | BAT Capital Corp, 3.222%, 15/08/24                | 21,240       | 0.07            | USD 20,000  | Boston Properties LP, 3.250%, 30/01/31            | 21,424       | 0.07            |
| USD 40,000  | BAT Capital Corp, 3.557%, 15/08/27                | 42,764       | 0.13            | USD 10,000  | Boston Scientific Corp, 3.450%, 01/03/24          | 10,672       | 0.03            |
| USD 20,000  | BAT Capital Corp, 4.390%, 15/08/37                | 21,547       | 0.07            | USD 20,000  | Boston Scientific Corp, 4.000%, 01/03/29          | 22,745       | 0.07            |
| USD 10,000  | BAT Capital Corp, 4.540%, 15/08/47                | 10,511       | 0.03            | USD 20,000  | BP Capital Markets America Inc, 2.750%, 10/05/23  | 20,843       | 0.06            |
| USD 10,000  | Baxalta Inc, 4.000%, 23/06/25                     | 11,048       | 0.03            | USD 30,000  | BP Capital Markets America Inc, 3.410%, 11/02/26  | 32,811       | 0.10            |
| USD 15,000  | Baylor Scott & White Holdings, 2.839%, 15/11/50   | 15,036       | 0.05            | USD 20,000  | BP Capital Markets America Inc, 3.633%, 06/04/30  | 22,377       | 0.07            |
| USD 20,000  | BBVA USA, 3.875%, 10/04/25                        | 22,011       | 0.07            | USD 15,000  | BP Capital Markets America Inc, 1.749%, 10/08/30  | 14,603       | 0.05            |
| USD 10,000  | Becton Dickinson and Co, 3.734%, 15/12/24         | 10,881       | 0.03            | USD 10,000  | BP Capital Markets America Inc, 3.000%, 24/02/50  | 9,711        | 0.03            |
| USD 14,000  | Becton Dickinson and Co, 3.700%, 06/06/27         | 15,510       | 0.05            | USD 30,000  | BP Capital Markets America Inc, 2.939%, 04/06/51  | 28,487       | 0.09            |
| USD 10,000  | Becton Dickinson and Co, 3.794%, 20/05/50         | 11,178       | 0.03            | USD 15,000  | Bighthouse Financial Inc, 4.700%, 22/06/47        | 16,649       | 0.05            |
| USD 10,000  | Berkshire Hathaway Energy Co, 3.750%, 15/11/23    | 10,671       | 0.03            | USD 20,000  | Bristol-Myers Squibb Co, 2.000%, 01/08/22         | 20,378       | 0.06            |
| USD 10,000  | Berkshire Hathaway Energy Co, 5.150%, 15/11/43    | 13,217       | 0.04            | USD 10,000  | Bristol-Myers Squibb Co, 3.250%, 01/11/23         | 10,640       | 0.03            |
| USD 20,000  | Berkshire Hathaway Energy Co, 4.450%, 15/01/49    | 24,916       | 0.08            | USD 10,000  | Bristol-Myers Squibb Co, 3.875%, 15/08/25         | 11,131       | 0.03            |
| USD 15,000  | Berkshire Hathaway Finance Corp, 1.850%, 12/03/30 | 15,135       | 0.05            | USD 30,000  | Bristol-Myers Squibb Co, 3.250%, 27/02/27         | 33,215       | 0.10            |
| USD 10,000  | Berkshire Hathaway Finance Corp, 5.750%, 15/01/40 | 14,442       | 0.04            | USD 50,000  | Bristol-Myers Squibb Co, 3.400%, 26/07/29         | 55,995       | 0.17            |
|   |   |              |                 | USD 23,000  | Bristol-Myers Squibb Co, 5.000%, 15/08/45         | 30,978       | 0.10            |
|   |   |              |                 | USD 25,000  | Bristol-Myers Squibb Co, 4.350%, 15/11/47         | 31,719       | 0.10            |

## Schedule of Investments *(continued)* as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value   | Description   | Market Value | % of Net Assets | Nominal Value   | Description   | Market Value | % of Net Assets |
|---|---|--------------|-----------------|---|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |   |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |   |              |                 |
| Corporate Bonds - 98.64% <i>(continued)</i>   |   |              |                 | Corporate Bonds - 98.64% <i>(continued)</i>   |   |              |                 |
| United States <i>(continued)</i>  |   |              |                 | United States <i>(continued)</i>  |   |              |                 |
| USD 20,000  | Bristol-Myers Squibb Co, 3.550%, perpetual                      | 20,682       | 0.06            | USD 35,000  | Carrier Global Corp, 2.722%, 15/02/30   | 36,242       | 0.11            |
| USD 10,000  | Brixmor Operating Partnership LP, 3.650%, 15/06/24              | 10,764       | 0.03            | USD 20,000  | Carrier Global Corp, 3.577%, 05/04/50   | 21,400       | 0.07            |
| USD 20,000  | Brixmor Operating Partnership LP, 4.125%, 15/05/29              | 22,405       | 0.07            | USD 30,000  | Caterpillar Financial Services Corp, 2.850%, 17/05/24   | 31,944       | 0.10            |
| USD 50,000  | Broadcom Corp Via Broadcom Cayman Finance Ltd, 3.625%, 15/01/24 | 53,363       | 0.17            | USD 10,000  | Caterpillar Inc, 3.400%, 15/05/24   | 10,727       | 0.03            |
| USD 50,000  | Broadcom Corp Via Broadcom Cayman Finance Ltd, 3.875%, 15/01/27 | 55,216       | 0.17            | USD 20,000  | Caterpillar Inc, 3.803%, 15/08/42   | 23,712       | 0.07            |
| USD 17,000  | Broadcom Corp Via Broadcom Cayman Finance Ltd, 3.500%, 15/01/28 | 18,654       | 0.06            | USD 10,000  | Caterpillar Inc, 4.300%, 15/05/44   | 12,607       | 0.04            |
| USD 95,000  | Broadcom Inc, 4.300%, 15/11/32                                  | 108,109      | 0.33            | USD 20,000  | Caterpillar Inc, 4.750%, 15/05/64   | 28,782       | 0.09            |
| USD 30,000  | Broadridge Financial Solutions Inc, 2.600%, perpetual           | 30,462       | 0.09            | USD 20,000  | Centene Corp, 4.625%, 15/12/29  | 21,950       | 0.07            |
| USD 10,000  | Bunge Ltd Finance Corp, 4.350%, 15/03/24                        | 10,874       | 0.03            | USD 30,000  | Centene Corp, 3.375%, 15/02/30  | 31,275       | 0.10            |
| USD 5,000   | Bunge Ltd Finance Corp, 3.750%, 25/09/27                        | 5,526        | 0.02            | USD 15,000  | CenterPoint Energy Houston Electric LLC, 3.350%, perpetual  | 16,433       | 0.05            |
| USD 20,000  | Burlington Northern Santa Fe LLC, 6.150%, 01/05/37              | 28,844       | 0.09            | USD 20,000  | CenterPoint Energy Inc, 2.500%, 01/09/22  | 20,432       | 0.06            |
| USD 9,000   | Burlington Northern Santa Fe LLC, 4.400%, 15/03/42              | 11,117       | 0.03            | USD 30,000  | Charles Schwab Corp, 2.650%, 25/01/23   | 30,972       | 0.10            |
| USD 10,000  | Burlington Northern Santa Fe LLC, 5.150%, 01/09/43              | 13,634       | 0.04            | USD 20,000  | Charles Schwab Corp, 3.550%, 01/02/24   | 21,507       | 0.07            |
| USD 10,000  | Burlington Northern Santa Fe LLC, 4.900%, 01/04/44              | 13,316       | 0.04            | USD 30,000  | Charles Schwab Corp, 2.000%, perpetual  | 30,769       | 0.10            |
| USD 10,000  | Burlington Northern Santa Fe LLC, 3.900%, 01/08/46              | 11,695       | 0.04            | USD 45,000  | Charter Communications Operating LLC / Charter Communications Operating Capital, 5.375%, 01/04/38   | 55,377       | 0.17            |
| USD 10,000  | Burlington Northern Santa Fe LLC, 4.125%, 15/06/47              | 12,151       | 0.04            | USD 20,000  | Charter Communications Operating LLC / Charter Communications Operating Capital, 3.850%, 01/04/61   | 19,595       | 0.06            |
| USD 5,000   | Burlington Northern Santa Fe LLC, 3.050%, 15/02/51              | 5,213        | 0.02            | USD 10,000  | Charter Communications Operating LLC Via Charter Communications Operating Capital, 4.464%, 23/07/22 | 10,352       | 0.03            |
| USD 15,000  | Burlington Northern Santa Fe LLC, 3.000%, perpetual             | 15,575       | 0.05            | USD 40,000  | Charter Communications Operating LLC Via Charter Communications Operating Capital, 4.908%, 23/07/25 | 45,323       | 0.14            |
| USD 5,000   | California Institute of Technology, 3.650%, 01/09/19            | 5,622        | 0.02            | USD 30,000  | Charter Communications Operating LLC Via Charter Communications Operating Capital, 6.384%, 23/10/35 | 40,103       | 0.12            |
| USD 10,000  | Camden Property Trust, 3.150%, 01/07/29                         | 10,887       | 0.03            | USD 20,000  | Charter Communications Operating LLC Via Charter Communications Operating Capital, 5.125%, 01/07/49 | 23,791       | 0.07            |
| USD 10,000  | Camden Property Trust, 2.800%, 15/05/30                         | 10,592       | 0.03            | USD 20,000  | Charter Communications Operating LLC Via Charter Communications Operating Capital, 6.834%, 23/10/55 | 29,454       | 0.09            |
| USD 30,000  | Campbell Soup Co, 3.950%, 15/03/25                              | 33,043       | 0.10            | USD 30,000  | Cheniere Corpus Christi Holdings LLC, 5.125%, 30/06/27  | 34,939       | 0.11            |
| USD 20,000  | Capital One Financial Corp, 3.900%, 29/01/24                    | 21,574       | 0.07            | USD 20,000  | Chevron Corp, 2.566%, 16/05/23  | 20,792       | 0.06            |
| USD 30,000  | Capital One Financial Corp, 4.250%, 30/04/25                    | 33,408       | 0.10            | USD 30,000  | Chevron Corp, 1.554%, 11/05/25  | 30,702       | 0.10            |
| USD 10,000  | Capital One Financial Corp, 3.750%, 28/07/26                    | 11,025       | 0.03            | USD 20,000  | Chevron Corp, 2.236%, 11/05/30  | 20,552       | 0.06            |
| USD 20,000  | Capital One Financial Corp, 3.750%, 09/03/27                    | 22,222       | 0.07            | USD 20,000  | Chevron USA Inc, 2.343%, 12/08/50   | 17,952       | 0.06            |
| USD 20,000  | Cardinal Health Inc, 3.750%, 15/09/25                           | 21,983       | 0.07            |   |   |              |                 |
| USD 20,000  | Carlisle Cos Inc, 2.750%, 01/03/30                              | 20,787       | 0.06            |   |   |              |                 |

## Schedule of Investments *(continued)* as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value   | Description                                    | Market Value | % of Net Assets | Nominal Value   | Description  | Market Value | % of Net Assets |
|---|--|--------------|-----------------|---|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |  |              |                 |
| Corporate Bonds - 98.64% <i>(continued)</i>   |  |              |                 | Corporate Bonds - 98.64% <i>(continued)</i>   |  |              |                 |
| United States <i>(continued)</i>  |  |              |                 | United States <i>(continued)</i>  |  |              |                 |
| USD 10,000  | Chevron USA Inc, 3.850%, perpetual             | 11,388       | 0.04            | USD 10,000  | CNOOC Finance 2015 USA LLC, 4.375%, 02/05/28             | 11,265       | 0.03            |
| USD 20,000  | Chevron USA Inc, 6.000%, perpetual             | 29,255       | 0.09            | USD 30,000  | Coca-Cola Co, 2.900%, 25/05/27                           | 32,655       | 0.10            |
| USD 20,000  | Chubb Corp, 6.500%, 15/05/38                   | 30,279       | 0.09            | USD 20,000  | Coca-Cola Co, 1.650%, 01/06/30                           | 19,637       | 0.06            |
| USD 10,000  | Chubb INA Holdings Inc, 3.350%, 15/05/24       | 10,784       | 0.03            | USD 15,000  | Coca-Cola Co, 1.375%, 15/03/31                           | 14,290       | 0.04            |
| USD 5,000   | Chubb INA Holdings Inc, 4.350%, 03/11/45       | 6,309        | 0.02            | USD 20,000  | Coca-Cola Co, 2.500%, 01/06/40                           | 19,753       | 0.06            |
| USD 11,000  | Cigna Corp, 3.750%, 15/07/23                   | 11,713       | 0.04            | USD 20,000  | Coca-Cola Co, 2.750%, 01/06/60                           | 19,498       | 0.06            |
| USD 30,000  | Cigna Corp, 4.125%, 15/11/25                   | 33,746       | 0.10            | USD 10,000  | Colgate-Palmolive Co, 4.000%, 15/08/45                   | 12,593       | 0.04            |
| USD 30,000  | Cigna Corp, 4.375%, 15/10/28                   | 34,810       | 0.11            | USD 15,000  | Columbia Pipeline Group Inc, 4.500%, 01/06/25            | 16,833       | 0.05            |
| USD 15,000  | Cigna Corp, 2.375%, 15/03/31                   | 15,202       | 0.05            | USD 20,000  | Comcast Corp, 3.600%, 01/03/24                           | 21,585       | 0.07            |
| USD 20,000  | Cigna Corp, 4.800%, 15/08/38                   | 24,882       | 0.08            | USD 15,000  | Comcast Corp, 3.700%, 15/04/24                           | 16,243       | 0.05            |
| USD 30,000  | Cigna Corp, 4.900%, 15/12/48                   | 38,645       | 0.12            | USD 20,000  | Comcast Corp, 3.950%, 15/10/25                           | 22,348       | 0.07            |
| USD 15,000  | Cigna Corp, 3.400%, 15/03/51                   | 15,601       | 0.05            | USD 20,000  | Comcast Corp, 3.300%, 01/02/27                           | 21,969       | 0.07            |
| USD 5,000   | Cimarex Energy Co, 3.900%, 15/05/27            | 5,500        | 0.02            | USD 30,000  | Comcast Corp, 3.300%, 01/04/27                           | 33,013       | 0.10            |
| USD 20,000  | Cintas Corp No 2, 3.700%, 01/04/27             | 22,378       | 0.07            | USD 8,000   | Comcast Corp, 3.150%, 15/02/28                           | 8,781        | 0.03            |
| USD 10,000  | Cisco Systems Inc, 3.625%, 04/03/24            | 10,814       | 0.03            | USD 10,000  | Comcast Corp, 4.150%, 15/10/28                           | 11,562       | 0.04            |
| USD 10,000  | Cisco Systems Inc, 5.900%, 15/02/39            | 14,519       | 0.04            | USD 20,000  | Comcast Corp, 2.650%, 01/02/30                           | 20,996       | 0.07            |
| USD 20,000  | Cisco Systems Inc, 5.500%, 15/01/40            | 28,209       | 0.09            | USD 20,000  | Comcast Corp, 4.250%, 15/10/30                           | 23,515       | 0.07            |
| USD 10,000  | Citibank NA, 3.650%, 23/01/24                  | 10,749       | 0.03            | USD 40,000  | Comcast Corp, 6.500%, 15/11/35                           | 58,109       | 0.18            |
| USD 20,000  | Citigroup Inc, 3.500%, 15/05/23                | 21,062       | 0.07            | USD 30,000  | Comcast Corp, 6.400%, 15/05/38                           | 44,144       | 0.14            |
| USD 50,000  | Citigroup Inc, 2.876%, 24/07/23                | 51,247       | 0.16            | USD 30,000  | Comcast Corp, 4.600%, 15/10/38                           | 37,148       | 0.12            |
| USD 20,000  | Citigroup Inc, 3.875%, 26/03/25                | 21,917       | 0.07            | USD 20,000  | Comcast Corp, 4.700%, 15/10/48                           | 25,870       | 0.08            |
| USD 20,000  | Citigroup Inc, 4.400%, 10/06/25                | 22,297       | 0.07            | USD 15,000  | Comcast Corp, 3.999%, 01/11/49                           | 17,585       | 0.05            |
| USD 35,000  | Citigroup Inc, 3.700%, 12/01/26                | 38,638       | 0.12            | USD 10,000  | Comcast Corp, 4.049%, 01/11/52                           | 11,906       | 0.04            |
| USD 30,000  | Citigroup Inc, 3.106%, 08/04/26                | 32,078       | 0.10            | USD 30,000  | Comcast Corp, 4.950%, 15/10/58                           | 41,480       | 0.13            |
| USD 20,000  | Citigroup Inc, 3.200%, 21/10/26                | 21,666       | 0.07            | USD 30,000  | Comerica Inc, 3.700%, 31/07/23                           | 31,894       | 0.10            |
| USD 37,000  | Citigroup Inc, 4.450%, 29/09/27                | 42,160       | 0.13            | USD 10,000  | CommonSpirit Health, 3.347%, 01/10/29                    | 10,796       | 0.03            |
| USD 30,000  | Citigroup Inc, 3.520%, 27/10/28                | 32,739       | 0.10            | USD 10,000  | CommonSpirit Health, 3.817%, 01/10/49                    | 11,268       | 0.03            |
| USD 50,000  | Citigroup Inc, 3.980%, 20/03/30                | 56,559       | 0.18            | USD 10,000  | CommonSpirit Health, 4.187%, 01/10/49                    | 11,493       | 0.04            |
| USD 15,000  | Citigroup Inc, 4.412%, 31/03/31                | 17,547       | 0.05            | USD 15,000  | Commonwealth Edison Co, 4.000%, 01/03/48                 | 17,857       | 0.06            |
| USD 30,000  | Citigroup Inc, 2.572%, 03/06/31                | 30,825       | 0.10            | USD 10,000  | Conagra Brands Inc, 4.850%, 01/11/28                     | 11,906       | 0.04            |
| USD 25,000  | Citigroup Inc, 6.000%, 31/10/33                | 33,258       | 0.10            | USD 20,000  | Conagra Brands Inc, 5.400%, 01/11/48                     | 26,737       | 0.08            |
| USD 25,000  | Citigroup Inc, 8.125%, 15/07/39                | 43,169       | 0.13            | USD 15,000  | ConocoPhillips, 5.900%, 15/05/38                         | 20,901       | 0.06            |
| USD 10,000  | Citigroup Inc, 4.750%, 18/05/46                | 12,733       | 0.04            | USD 45,000  | ConocoPhillips, 6.500%, 01/02/39                         | 66,346       | 0.21            |
| USD 50,000  | Citigroup Inc, 4.650%, 23/07/48                | 65,537       | 0.20            | USD 20,000  | Consolidated Edison Co of New York Inc, 4.450%, 15/03/44 | 24,045       | 0.07            |
| USD 20,000  | Citizens Bank NA, 2.250%, perpetual            | 20,860       | 0.06            | USD 20,000  | Consolidated Edison Co of New York Inc, 4.625%, 01/12/54 | 25,197       | 0.08            |
| USD 20,000  | Citizens Financial Group Inc, 3.250%, 30/04/30 | 21,672       | 0.07            | USD 10,000  | Consolidated Edison Co of New York Inc, 4.500%, 15/05/58 | 12,399       | 0.04            |
| USD 23,000  | Citrix Systems Inc, 3.300%, 01/03/30           | 24,169       | 0.07            | USD 10,000  | Constellation Brands Inc, 2.650%, 07/11/22               | 10,279       | 0.03            |
| USD 10,000  | CME Group Inc, 3.750%, 15/06/28                | 11,399       | 0.04            | USD 10,000  | Constellation Brands Inc, 4.250%, 01/05/23               | 10,660       | 0.03            |
| USD 10,000  | CME Group Inc, 5.300%, 15/09/43                | 14,389       | 0.04            | USD 20,000  | Constellation Brands Inc, 3.600%, 15/02/28               | 22,145       | 0.07            |
| USD 10,000  | CNA Financial Corp, 3.450%, 15/08/27           | 10,953       | 0.03            |   |  |              |                 |
| USD 20,000  | CNO Financial Group Inc, 5.250%, 30/05/29      | 23,800       | 0.07            |   |  |              |                 |



## Schedule of Investments *(continued)* as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value   | Description   | Market Value | % of Net Assets | Nominal Value   | Description  | Market Value | % of Net Assets |
|---|---|--------------|-----------------|---|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |   |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |  |              |                 |
| Corporate Bonds - 98.64% <i>(continued)</i>   |   |              |                 | Corporate Bonds - 98.64% <i>(continued)</i>   |  |              |                 |
| United States <i>(continued)</i>  |   |              |                 | United States <i>(continued)</i>  |  |              |                 |
| USD 5,000   | Constellation Brands Inc, 5.250%, 15/11/48            | 6,668        | 0.02            | USD 40,000  | Dell International LLC / EMC Corp, 5.450%, 15/06/23  | 43,390       | 0.13            |
| USD 20,000  | Consumers Energy Co, 3.100%, 15/08/50                 | 21,005       | 0.07            | USD 25,000  | Dell International LLC / EMC Corp, 6.020%, 15/06/26  | 30,025       | 0.09            |
| USD 10,000  | Corning Inc, 5.350%, 15/11/48                         | 13,451       | 0.04            | USD 30,000  | Dell International LLC / EMC Corp, 8.100%, perpetual | 45,914       | 0.14            |
| USD 10,000  | Corning Inc, 5.450%, 15/11/79                         | 13,970       | 0.04            | USD 30,000  | Delta Air Lines Inc, 2.900%, 28/10/24                | 30,525       | 0.09            |
| USD 10,000  | Costco Wholesale Corp, 2.750%, 18/05/24               | 10,596       | 0.03            | USD 20,000  | Delta Air Lines Inc, 7.375%, 15/01/26                | 23,475       | 0.07            |
| USD 20,000  | Costco Wholesale Corp, 3.000%, 18/05/27               | 21,915       | 0.07            | USD 40,000  | Devon Energy Corp, 5.600%, perpetual                 | 49,400       | 0.15            |
| USD 15,000  | Costco Wholesale Corp, 1.750%, 20/04/32               | 14,734       | 0.05            | USD 20,000  | Diamondback Energy Inc, 2.875%, 01/12/24             | 21,125       | 0.07            |
| USD 10,000  | Crown Castle International Corp, 3.200%, 01/09/24     | 10,677       | 0.03            | USD 15,000  | Diamondback Energy Inc, 3.500%, 01/12/29             | 16,050       | 0.05            |
| USD 10,000  | Crown Castle International Corp, 3.800%, 15/02/28     | 11,090       | 0.03            | USD 20,000  | Digital Realty Trust LP, 4.450%, 15/07/28            | 23,130       | 0.07            |
| USD 20,000  | Crown Castle International Corp, 4.300%, 15/02/29     | 22,961       | 0.07            | USD 20,000  | Discover Bank, 4.650%, 13/09/28                      | 23,441       | 0.07            |
| USD 11,000  | Crown Castle International Corp, 3.250%, 15/01/51     | 10,984       | 0.03            | USD 20,000  | Discover Financial Services, 4.100%, 09/02/27        | 22,360       | 0.07            |
| USD 25,000  | Crown Castle International Corp, 2.100%, perpetual    | 24,375       | 0.08            | USD 20,000  | Discovery Communications LLC, 4.900%, 11/03/26       | 22,820       | 0.07            |
| USD 20,000  | CSX Corp, 3.250%, 01/06/27                            | 21,854       | 0.07            | USD 20,000  | Discovery Communications LLC, 3.625%, 15/05/30       | 21,804       | 0.07            |
| USD 10,000  | CSX Corp, 6.220%, 30/04/40                            | 14,520       | 0.04            | USD 20,000  | Discovery Communications LLC, 5.200%, 20/09/47       | 24,824       | 0.08            |
| USD 10,000  | CSX Corp, 5.500%, 15/04/41                            | 13,527       | 0.04            | USD 25,000  | Dollar General Corp, 4.150%, 01/11/25                | 27,961       | 0.09            |
| USD 20,000  | CSX Corp, 4.250%, 01/11/66                            | 24,637       | 0.08            | USD 20,000  | Dollar Tree Inc, 3.700%, 15/05/23                    | 21,132       | 0.07            |
| USD 10,000  | Cummins Inc, 2.600%, 01/09/50                         | 9,501        | 0.03            | USD 20,000  | Dominion Energy Inc, 3.900%, 01/10/25                | 22,065       | 0.07            |
| USD 10,000  | Cummins Inc, 1.500%, perpetual                        | 9,649        | 0.03            | USD 20,000  | Dominion Energy Inc, 5.250%, 01/08/33                | 24,977       | 0.08            |
| USD 20,000  | CVS Health Corp, 2.625%, 15/08/24                     | 21,103       | 0.07            | USD 20,000  | Dominion Energy Inc, 1.450%, perpetual               | 20,140       | 0.06            |
| USD 15,000  | CVS Health Corp, 4.100%, 25/03/25                     | 16,613       | 0.05            | USD 25,000  | Dow Chemical Co, 7.375%, 01/11/29                    | 34,652       | 0.11            |
| USD 20,000  | CVS Health Corp, 3.875%, 20/07/25                     | 22,068       | 0.07            | USD 20,000  | Dow Chemical Co, 4.375%, 15/11/42                    | 23,732       | 0.07            |
| USD 62,000  | CVS Health Corp, 4.300%, 25/03/28                     | 71,231       | 0.22            | USD 18,000  | Dow Chemical Co, 3.600%, 15/11/50                    | 19,405       | 0.06            |
| USD 10,000  | CVS Health Corp, 3.750%, 01/04/30                     | 11,194       | 0.03            | USD 10,000  | DTE Electric Co, 3.950%, 01/03/49                    | 12,041       | 0.04            |
| USD 30,000  | CVS Health Corp, 4.780%, 25/03/38                     | 36,872       | 0.11            | USD 10,000  | DTE Electric Co, 2.250%, perpetual                   | 10,225       | 0.03            |
| USD 10,000  | CVS Health Corp, 2.700%, 21/08/40                     | 9,628        | 0.03            | USD 10,000  | DTE Energy Co, 2.529%, 01/10/24                      | 10,485       | 0.03            |
| USD 20,000  | CVS Health Corp, 5.125%, 20/07/45                     | 26,018       | 0.08            | USD 20,000  | DTE Energy Co, 3.400%, perpetual                     | 21,932       | 0.07            |
| USD 35,000  | CVS Health Corp, 5.050%, 25/03/48                     | 45,316       | 0.14            | USD 20,000  | Duke Energy Carolinas LLC, 3.050%, 15/03/23          | 20,850       | 0.06            |
| USD 10,000  | CVS Health Corp, 4.250%, 01/04/50                     | 11,835       | 0.04            | USD 36,000  | Duke Energy Carolinas LLC, 6.050%, 15/04/38          | 50,859       | 0.16            |
| USD 20,000  | CyrusOne LP / CyrusOne Finance Corp, 2.900%, 15/11/24 | 21,111       | 0.07            | USD 20,000  | Duke Energy Carolinas LLC, 3.700%, 01/12/47          | 22,477       | 0.07            |
| USD 10,000  | Daimler Finance North America LLC, 8.500%, 18/01/31   | 15,131       | 0.05            | USD 20,000  | Duke Energy Carolinas LLC, 2.950%, perpetual         | 21,586       | 0.07            |
| USD 10,000  | Danaher Corp, 3.350%, 15/09/25                        | 10,945       | 0.03            |   |  |              |                 |
| USD 10,000  | Deere & Co, 3.100%, 15/04/30                          | 11,002       | 0.03            |   |  |              |                 |
| USD 10,000  | Deere & Co, 3.900%, 09/06/42                          | 12,160       | 0.04            |   |  |              |                 |

## Schedule of Investments *(continued)* as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value   | Description   | Market Value | % of Net Assets | Nominal Value   | Description   | Market Value | % of Net Assets |
|---|---|--------------|-----------------|---|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |   |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |   |              |                 |
| Corporate Bonds - 98.64% <i>(continued)</i>   |   |              |                 | Corporate Bonds - 98.64% <i>(continued)</i>   |   |              |                 |
| United States <i>(continued)</i>  |   |              |                 | United States <i>(continued)</i>  |   |              |                 |
| USD 10,000  | Duke Energy Corp, 2.400%, 15/08/22                  | 10,209       | 0.03            | USD 30,000  | Enterprise Products Operating LLC, 5.250%, 16/08/77 | 31,110       | 0.10            |
| USD 10,000  | Duke Energy Corp, 3.150%, 15/08/27                  | 10,793       | 0.03            | USD 20,000  | EOG Resources Inc, 4.150%, 15/01/26                 | 22,495       | 0.07            |
| USD 20,000  | Duke Energy Corp, 4.200%, 15/06/49                  | 22,766       | 0.07            | USD 15,000  | EOG Resources Inc, 4.950%, 15/04/50                 | 19,879       | 0.06            |
| USD 10,000  | Duke Energy Indiana LLC, 3.250%, 01/10/49           | 10,495       | 0.03            | USD 10,000  | Equifax Inc, 3.300%, 15/12/22                       | 10,349       | 0.03            |
| USD 20,000  | Duke Energy Progress LLC, 3.450%, 15/03/29          | 22,131       | 0.07            | USD 20,000  | Equinix Inc, 2.900%, 18/11/26                       | 21,397       | 0.07            |
| USD 10,000  | Duke Energy Progress LLC, 3.600%, 15/09/47          | 11,025       | 0.03            | USD 15,000  | Equinix Inc, 2.150%, 15/07/30                       | 14,888       | 0.05            |
| USD 25,000  | DuPont de Nemours Inc, 4.205%, 15/11/23             | 27,030       | 0.08            | USD 10,000  | Equinix Inc, 3.000%, 15/07/50                       | 9,577        | 0.03            |
| USD 20,000  | DuPont de Nemours Inc, 4.493%, 15/11/25             | 22,731       | 0.07            | USD 10,000  | Equinix Inc, 3.400%, perpetual                      | 10,264       | 0.03            |
| USD 25,000  | DuPont de Nemours Inc, 5.419%, 15/11/48             | 34,633       | 0.11            | USD 10,000  | ERP Operating LP, 3.500%, 01/03/28                  | 11,017       | 0.03            |
| USD 20,000  | DXC Technology Co, 4.250%, 15/04/24                 | 21,689       | 0.07            | USD 10,000  | ERP Operating LP, 4.500%, 01/07/44                  | 12,589       | 0.04            |
| USD 30,000  | Eastman Chemical Co, 4.500%, perpetual              | 34,973       | 0.11            | USD 13,000  | Essential Utilities Inc, 4.276%, 01/05/49           | 15,324       | 0.05            |
| USD 30,000  | Eaton Corp, 2.750%, 02/11/22                        | 30,978       | 0.10            | USD 20,000  | Essex Portfolio LP, 2.650%, 15/03/32                | 20,277       | 0.06            |
| USD 20,000  | eBay Inc, 1.900%, 11/03/25                          | 20,651       | 0.06            | USD 10,000  | Estee Lauder Cos Inc, 2.000%, 01/12/24              | 10,440       | 0.03            |
| USD 20,000  | eBay Inc, 3.650%, 10/05/51                          | 21,220       | 0.07            | USD 15,000  | Estee Lauder Cos Inc, 2.600%, 15/04/30              | 15,828       | 0.05            |
| USD 20,000  | eBay Inc, 3.450%, perpetual                         | 21,471       | 0.07            | USD 20,000  | Estee Lauder Cos Inc, 4.150%, perpetual             | 24,981       | 0.08            |
| USD 20,000  | Ecolab Inc, 4.800%, 24/03/30                        | 24,444       | 0.08            | USD 10,000  | Evergy Kansas Central Inc, 3.450%, 15/04/50         | 10,924       | 0.03            |
| USD 10,000  | Edison International, 5.750%, 15/06/27              | 11,356       | 0.04            | USD 13,000  | Eversource Energy, 3.450%, perpetual                | 13,678       | 0.04            |
| USD 20,000  | Electronic Arts Inc, 2.950%, 15/02/51               | 19,518       | 0.06            | USD 30,000  | Exelon Corp, 5.625%, 15/06/35                       | 39,413       | 0.12            |
| USD 10,000  | Eli Lilly & Co, 3.950%, 15/03/49                    | 12,120       | 0.04            | USD 30,000  | Exelon Generation Co LLC, 3.250%, 01/06/25          | 32,279       | 0.10            |
| USD 25,000  | Eli Lilly and Co, 2.250%, 15/05/50                  | 22,664       | 0.07            | USD 20,000  | Expedia Group Inc, 5.000%, 15/02/26                 | 22,739       | 0.07            |
| USD 20,000  | Emera US Finance LP, 3.550%, 15/06/26               | 21,823       | 0.07            | USD 20,000  | Exxon Mobil Corp, 2.709%, 06/03/25                  | 21,240       | 0.07            |
| USD 20,000  | Emerson Electric Co, 1.950%, 15/10/30               | 20,195       | 0.06            | USD 20,000  | Exxon Mobil Corp, 2.992%, 19/03/25                  | 21,445       | 0.07            |
| USD 20,000  | Enable Midstream Partners LP, 4.400%, 15/03/27      | 22,036       | 0.07            | USD 20,000  | Exxon Mobil Corp, 3.043%, 01/03/26                  | 21,710       | 0.07            |
| USD 20,000  | Enbridge Energy Partners LP, 7.375%, 15/10/45       | 31,301       | 0.10            | USD 30,000  | Exxon Mobil Corp, 3.482%, 19/03/30                  | 33,631       | 0.10            |
| USD 5,000   | Entergy Corp, 4.000%, 15/07/22                      | 5,156        | 0.02            | USD 15,000  | Exxon Mobil Corp, 4.227%, 19/03/40                  | 17,815       | 0.06            |
| USD 20,000  | Entergy Corp, 3.750%, 15/06/50                      | 21,866       | 0.07            | USD 25,000  | Exxon Mobil Corp, 3.567%, 06/03/45                  | 27,268       | 0.08            |
| USD 10,000  | Entergy Louisiana LLC, 2.900%, 15/03/51             | 9,823        | 0.03            | USD 15,000  | Exxon Mobil Corp, 4.114%, 01/03/46                  | 17,668       | 0.05            |
| USD 20,000  | Entergy Texas Inc, 1.750%, perpetual                | 19,105       | 0.06            | USD 20,000  | Exxon Mobil Corp, 4.327%, 19/03/50                  | 24,764       | 0.08            |
| USD 20,000  | Enterprise Products Operating LLC, 3.350%, 15/03/23 | 20,798       | 0.06            | USD 15,000  | Federal Realty Investment Trust, 4.500%, 01/12/44   | 17,741       | 0.05            |
| USD 25,000  | Enterprise Products Operating LLC, 6.125%, 15/10/39 | 34,998       | 0.11            | USD 15,000  | FedEx Corp, 3.250%, 01/04/26                        | 16,410       | 0.05            |
| USD 20,000  | Enterprise Products Operating LLC, 6.450%, 01/09/40 | 28,386       | 0.09            | USD 15,000  | FedEx Corp, 3.900%, 01/02/35                        | 17,172       | 0.05            |
| USD 10,000  | Enterprise Products Operating LLC, 4.200%, 31/01/50 | 11,475       | 0.04            | USD 15,000  | FedEx Corp, 4.100%, 01/02/45                        | 17,113       | 0.05            |
| USD 20,000  | Enterprise Products Operating LLC, 3.950%, 31/01/60 | 22,075       | 0.07            | USD 20,000  | FedEx Corp, 4.950%, 17/10/48                        | 25,883       | 0.08            |

## Schedule of Investments *(continued)* as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value   | Description  | Market Value | % of Net Assets | Nominal Value   | Description   | Market Value | % of Net Assets |
|---|--|--------------|-----------------|---|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |   |              |                 |
| Corporate Bonds - 98.64% <i>(continued)</i>   |  |              |                 | Corporate Bonds - 98.64% <i>(continued)</i>   |   |              |                 |
| United States <i>(continued)</i>  |  |              |                 | United States <i>(continued)</i>  |   |              |                 |
| USD 10,000  | FedEx Corp, 5.250%, 15/05/50                                 | 13,474       | 0.04            | USD 30,000  | General Motors Co, 6.600%, 01/04/36                       | 41,179       | 0.13            |
| USD 15,000  | Fidelity National Financial Inc, 2.450%, perpetual           | 14,906       | 0.05            | USD 20,000  | General Motors Co, 6.750%, 01/04/46                       | 28,975       | 0.09            |
| USD 30,000  | Fidelity National Information Services Inc, 1.150%, 01/03/26 | 29,735       | 0.09            | USD 20,000  | General Motors Co, 5.950%, 01/04/49                       | 27,182       | 0.08            |
| USD 25,000  | Fidelity National Information Services Inc, 3.100%, 01/03/41 | 25,662       | 0.08            | USD 20,000  | General Motors Financial Co Inc, 3.150%, 30/06/22         | 20,499       | 0.06            |
| USD 20,000  | Fifth Third Bancorp, 3.650%, 25/01/24                        | 21,422       | 0.07            | USD 20,000  | General Motors Financial Co Inc, 5.200%, 20/03/23         | 21,525       | 0.07            |
| USD 20,000  | Fifth Third Bancorp, 3.950%, 14/03/28                        | 22,980       | 0.07            | USD 30,000  | General Motors Financial Co Inc, 3.700%, 09/05/23         | 31,485       | 0.10            |
| USD 20,000  | Fifth Third Bank NA, 1.800%, 30/01/23                        | 20,422       | 0.06            | USD 30,000  | General Motors Financial Co Inc, 4.350%, 09/04/25         | 33,113       | 0.10            |
| USD 30,000  | Fiserv Inc, 3.800%, 01/10/23                                 | 32,101       | 0.10            | USD 7,000   | George Washington University, 4.126%, 15/09/48            | 8,634        | 0.03            |
| USD 20,000  | Fiserv Inc, 3.500%, 01/07/29                                 | 21,987       | 0.07            | USD 20,000  | Georgia Power Co, 2.650%, 15/09/29                        | 20,923       | 0.06            |
| USD 20,000  | Fiserv Inc, 2.650%, 01/06/30                                 | 20,685       | 0.06            | USD 30,000  | Georgia Power Co, 3.250%, 15/03/51                        | 30,400       | 0.09            |
| USD 5,000   | Fiserv Inc, 4.400%, 01/07/49                                 | 6,009        | 0.02            | USD 10,000  | Gilead Sciences Inc, 0.750%, 29/09/23                     | 9,996        | 0.03            |
| USD 20,000  | Florida Power & Light Co, 3.250%, 01/06/24                   | 21,272       | 0.07            | USD 30,000  | Gilead Sciences Inc, 3.500%, 01/02/25                     | 32,500       | 0.10            |
| USD 3,000   | Florida Power & Light Co, 5.950%, 01/02/38                   | 4,316        | 0.01            | USD 30,000  | Gilead Sciences Inc, 3.650%, 01/03/26                     | 33,075       | 0.10            |
| USD 20,000  | Florida Power & Light Co, 3.700%, 01/12/47                   | 23,400       | 0.07            | USD 20,000  | Gilead Sciences Inc, 4.600%, 01/09/35                     | 24,441       | 0.08            |
| USD 15,000  | Florida Power & Light Co, 3.150%, 01/10/49                   | 16,142       | 0.05            | USD 20,000  | Gilead Sciences Inc, 5.650%, 01/12/41                     | 27,527       | 0.09            |
| USD 10,000  | FMC Corp, 4.500%, 01/10/49                                   | 12,100       | 0.04            | USD 10,000  | Gilead Sciences Inc, 2.800%, 01/10/50                     | 9,595        | 0.03            |
| USD 30,000  | Ford Foundation, 2.815%, 01/06/70                            | 30,007       | 0.09            | USD 10,000  | GlaxoSmithKline Capital Inc, 2.800%, 18/03/23             | 10,410       | 0.03            |
| USD 20,000  | Fortive Corp, 3.150%, 15/06/26                               | 21,709       | 0.07            | USD 20,000  | GlaxoSmithKline Capital Inc, 3.875%, 15/05/28             | 22,900       | 0.07            |
| USD 20,000  | Fortune Brands Home & Security Inc, 3.250%, 15/09/29         | 21,507       | 0.07            | USD 20,000  | GlaxoSmithKline Capital Inc, 6.375%, 15/05/38             | 29,889       | 0.09            |
| USD 20,000  | Fox Corp, 4.030%, 25/01/24                                   | 21,665       | 0.07            | USD 25,000  | Global Payments Inc, 4.800%, 01/04/26                     | 28,640       | 0.09            |
| USD 20,000  | Fox Corp, 5.476%, 25/01/39                                   | 25,824       | 0.08            | USD 10,000  | Global Payments Inc, 4.150%, 15/08/49                     | 11,451       | 0.04            |
| USD 15,000  | GATX Corp, 4.700%, perpetual                                 | 17,523       | 0.05            | USD 20,000  | GLP Capital LP Via GLP Financing II Inc, 5.375%, 15/04/26 | 23,019       | 0.07            |
| USD 15,000  | GE Capital Funding LLC, 4.400%, 15/05/30                     | 17,433       | 0.05            | USD 50,000  | Goldman Sachs Group Inc, 2.905%, 24/07/23                 | 51,273       | 0.16            |
| USD 20,000  | General Electric Co, 3.450%, 01/05/27                        | 21,996       | 0.07            | USD 20,000  | Goldman Sachs Group Inc, 4.000%, 03/03/24                 | 21,723       | 0.07            |
| USD 20,000  | General Electric Co, 3.625%, 01/05/30                        | 22,289       | 0.07            | USD 10,000  | Goldman Sachs Group Inc, 3.500%, 23/01/25                 | 10,776       | 0.03            |
| USD 30,000  | General Electric Co, 6.750%, 15/03/32                        | 41,553       | 0.13            | USD 10,000  | Goldman Sachs Group Inc, 3.500%, 01/04/25                 | 10,841       | 0.03            |
| USD 30,000  | General Electric Co, 4.250%, 01/05/40                        | 34,989       | 0.11            | USD 30,000  | Goldman Sachs Group Inc, 3.750%, 22/05/25                 | 32,728       | 0.10            |
| USD 20,000  | General Electric Co, 4.350%, 01/05/50                        | 24,109       | 0.07            |   |   |              |                 |
| USD 10,000  | General Mills Inc, 2.600%, 12/10/22                          | 10,258       | 0.03            |   |   |              |                 |
| USD 20,000  | General Mills Inc, 4.200%, 17/04/28                          | 23,060       | 0.07            |   |   |              |                 |
| USD 10,000  | General Motors Co, 4.875%, 02/10/23                          | 10,882       | 0.03            |   |   |              |                 |
| USD 20,000  | General Motors Co, 6.125%, 01/10/25                          | 23,622       | 0.07            |   |   |              |                 |
| USD 20,000  | General Motors Co, 6.800%, 01/10/27                          | 25,177       | 0.08            |   |   |              |                 |

## Schedule of Investments *(continued)* as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value   | Description   | Market Value | % of Net Assets | Nominal Value   | Description  | Market Value | % of Net Assets |
|---|---|--------------|-----------------|---|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |   |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |  |              |                 |
| Corporate Bonds - 98.64% <i>(continued)</i>   |   |              |                 | Corporate Bonds - 98.64% <i>(continued)</i>   |  |              |                 |
| United States <i>(continued)</i>  |   |              |                 | United States <i>(continued)</i>  |  |              |                 |
| USD 30,000  | Goldman Sachs Group Inc, 3.272%, 29/09/25                 | 32,082       | 0.10            | USD 10,000  | Home Depot Inc, 2.800%, 14/09/27                       | 10,819       | 0.03            |
| USD 20,000  | Goldman Sachs Group Inc, 4.250%, 21/10/25                 | 22,319       | 0.07            | USD 10,000  | Home Depot Inc, 2.700%, 15/04/30                       | 10,676       | 0.03            |
| USD 25,000  | Goldman Sachs Group Inc, 3.850%, 26/01/27                 | 27,477       | 0.09            | USD 30,000  | Home Depot Inc, 5.875%, 16/12/36                       | 42,764       | 0.13            |
| USD 75,000  | Goldman Sachs Group Inc, 1.431%, 09/03/27                 | 74,469       | 0.23            | USD 15,000  | Home Depot Inc, 4.875%, 15/02/44                       | 19,954       | 0.06            |
| USD 6,000   | Goldman Sachs Group Inc, 3.814%, 23/04/29                 | 6,708        | 0.02            | USD 20,000  | Home Depot Inc, 4.500%, 06/12/48                       | 25,965       | 0.08            |
| USD 50,000  | Goldman Sachs Group Inc, 4.223%, 01/05/29                 | 56,891       | 0.18            | USD 20,000  | Home Depot Inc, 3.350%, 15/04/50                       | 22,098       | 0.07            |
| USD 40,000  | Goldman Sachs Group Inc, 3.800%, 15/03/30                 | 44,899       | 0.14            | USD 30,000  | HP Inc, 2.200%, 17/06/25                               | 31,133       | 0.10            |
| USD 30,000  | Goldman Sachs Group Inc, 6.750%, 01/10/37                 | 43,681       | 0.14            | USD 10,000  | HP Inc, 6.000%, 15/09/41                               | 13,097       | 0.04            |
| USD 20,000  | Goldman Sachs Group Inc, 6.250%, 01/02/41                 | 29,632       | 0.09            | USD 25,000  | HSBC Bank USA NA, 7.000%, 15/01/39                     | 38,701       | 0.12            |
| USD 10,000  | Goldman Sachs Group Inc, 5.150%, 22/05/45                 | 13,338       | 0.04            | USD 30,000  | Hughes Satellite Systems Corp, 5.250%, 01/08/26        | 33,600       | 0.10            |
| USD 20,000  | Goldman Sachs Group Inc, 4.750%, 21/10/45                 | 26,140       | 0.08            | USD 10,000  | Humana Inc, 3.150%, 01/12/22                           | 10,310       | 0.03            |
| USD 10,000  | Goldman Sachs Group Inc, 3.210%, perpetual                | 10,458       | 0.03            | USD 20,000  | Humana Inc, 3.850%, 01/10/24                           | 21,670       | 0.07            |
| USD 30,000  | Hackensack Meridian Health Inc, 2.675%, perpetual         | 29,383       | 0.09            | USD 30,000  | Huntington Bancshares Inc/OH, 2.550%, perpetual        | 31,220       | 0.10            |
| USD 2,000   | Halliburton Co, 3.800%, 15/11/25                          | 2,208        | 0.01            | USD 20,000  | Huntington National Bank, 2.500%, 07/08/22             | 20,434       | 0.06            |
| USD 25,000  | Halliburton Co, 4.850%, 15/11/35                          | 29,406       | 0.09            | USD 10,000  | Huntington National Bank, 1.800%, 03/02/23             | 10,213       | 0.03            |
| USD 20,000  | Halliburton Co, 5.000%, 15/11/45                          | 24,400       | 0.08            | USD 8,000   | Illinois Tool Works Inc, 4.875%, 15/09/41              | 10,643       | 0.03            |
| USD 10,000  | Hartford Financial Services Group Inc, 4.400%, 15/03/48   | 12,282       | 0.04            | USD 20,000  | Illinois Tool Works Inc, 3.900%, 01/09/42              | 23,971       | 0.07            |
| USD 10,000  | Hasbro Inc, 3.500%, 15/09/27                              | 10,882       | 0.03            | USD 10,000  | Ingersoll-Rand Global Holding Co Ltd, 5.750%, 15/06/43 | 14,510       | 0.04            |
| USD 10,000  | Hasbro Inc, 3.900%, 19/11/29                              | 11,120       | 0.03            | USD 10,000  | Intel Corp, 3.400%, 25/03/25                           | 10,910       | 0.03            |
| USD 15,000  | HCA Inc, 5.000%, 15/03/24                                 | 16,594       | 0.05            | USD 25,000  | Intel Corp, 3.700%, 29/07/25                           | 27,636       | 0.09            |
| USD 20,000  | HCA Inc, 5.250%, 15/06/26                                 | 23,150       | 0.07            | USD 20,000  | Intel Corp, 3.150%, 11/05/27                           | 21,944       | 0.07            |
| USD 10,000  | HCA Inc, 4.500%, 15/02/27                                 | 11,312       | 0.04            | USD 30,000  | Intel Corp, 4.000%, 15/12/32                           | 35,957       | 0.11            |
| USD 10,000  | HCA Inc, 5.500%, 15/06/47                                 | 13,037       | 0.04            | USD 20,000  | Intel Corp, 4.100%, 11/05/47                           | 23,959       | 0.07            |
| USD 10,000  | HCA Inc, 5.250%, 15/06/49                                 | 12,800       | 0.04            | USD 10,000  | Intel Corp, 3.100%, 15/02/60                           | 10,202       | 0.03            |
| USD 30,000  | Healthcare Trust of America Holdings LP, 3.750%, 01/07/27 | 33,468       | 0.10            | USD 20,000  | Intel Corp, 4.950%, 25/03/60                           | 28,187       | 0.09            |
| USD 20,000  | Healthpeak Properties Inc, 3.500%, 15/07/29               | 22,076       | 0.07            | USD 10,000  | Intercontinental Exchange Inc, 3.750%, 01/12/25        | 11,089       | 0.03            |
| USD 20,000  | Hess Corp, 7.300%, 15/08/31                               | 26,950       | 0.08            | USD 10,000  | Intercontinental Exchange Inc, 3.750%, 21/09/28        | 11,254       | 0.03            |
| USD 7,000   | Hess Corp, 5.600%, 15/02/41                               | 8,706        | 0.03            | USD 15,000  | Intercontinental Exchange Inc, 1.850%, 15/09/32        | 14,196       | 0.04            |
| USD 20,000  | Hewlett Packard Enterprise Co, 4.400%, 15/10/22           | 20,863       | 0.06            | USD 25,000  | Intercontinental Exchange Inc, 3.000%, 15/09/60        | 24,103       | 0.07            |
| USD 30,000  | Hewlett Packard Enterprise Co, 4.900%, 15/10/25           | 34,144       | 0.11            | USD 10,000  | International Business Machines Corp, 1.875%, 01/08/22 | 10,170       | 0.03            |
| USD 10,000  | Hewlett Packard Enterprise Co, 6.350%, 15/10/45           | 13,453       | 0.04            | USD 20,000  | International Business Machines Corp, 3.625%, 12/02/24 | 21,527       | 0.07            |
| USD 10,000  | HollyFrontier Corp, 5.875%, 01/04/26                      | 11,550       | 0.04            | USD 20,000  | International Business Machines Corp, 3.000%, 15/05/24 | 21,293       | 0.07            |
| USD 20,000  | Home Depot Inc, 3.350%, 15/09/25                          | 21,901       | 0.07            | USD 30,000  | International Business Machines Corp, 3.300%, 15/05/26 | 32,974       | 0.10            |
| USD 20,000  | Home Depot Inc, 2.500%, 15/04/27                          | 21,280       | 0.07            |   |  |              |                 |

## Schedule of Investments *(continued)* as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value   | Description  | Market Value | % of Net Assets | Nominal Value   | Description                                   | Market Value | % of Net Assets |
|---|--|--------------|-----------------|---|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |   |              |                 |
| Corporate Bonds - 98.64% <i>(continued)</i>   |  |              |                 | Corporate Bonds - 98.64% <i>(continued)</i>   |   |              |                 |
| United States <i>(continued)</i>  |  |              |                 | United States <i>(continued)</i>  |   |              |                 |
| USD 20,000  | International Business Machines Corp, 3.500%, 15/05/29 | 22,353       | 0.07            | USD 30,000  | JPMorgan Chase & Co, 3.782%, 01/02/28         | 33,347       | 0.10            |
| USD 30,000  | International Business Machines Corp, 1.950%, 15/05/30 | 29,939       | 0.09            | USD 20,000  | JPMorgan Chase & Co, 3.540%, 01/05/28         | 22,006       | 0.07            |
| USD 25,000  | International Business Machines Corp, 4.150%, 15/05/39 | 29,598       | 0.09            | USD 20,000  | JPMorgan Chase & Co, 3.509%, 23/01/29         | 21,997       | 0.07            |
| USD 30,000  | International Business Machines Corp, 4.250%, 15/05/49 | 37,176       | 0.12            | USD 30,000  | JPMorgan Chase & Co, 4.452%, 05/12/29         | 35,068       | 0.11            |
| USD 20,000  | International Paper Co, 6.000%, 15/11/41               | 28,712       | 0.09            | USD 20,000  | JPMorgan Chase & Co, 3.702%, 06/05/30         | 22,336       | 0.07            |
| USD 6,000   | International Paper Co, 4.350%, 15/08/48               | 7,439        | 0.02            | USD 30,000  | JPMorgan Chase & Co, 2.739%, 15/10/30         | 31,312       | 0.10            |
| USD 10,000  | Interpublic Group of Cos Inc, 4.650%, 01/10/28         | 11,740       | 0.04            | USD 20,000  | JPMorgan Chase & Co, 2.522%, 22/04/31         | 20,421       | 0.06            |
| USD 10,000  | Interpublic Group of Cos Inc, 5.400%, 01/10/48         | 13,409       | 0.04            | USD 10,000  | JPMorgan Chase & Co, 2.956%, 13/05/31         | 10,474       | 0.03            |
| USD 10,000  | Interstate Power & Light Co, 4.100%, 26/09/28          | 11,476       | 0.04            | USD 35,000  | JPMorgan Chase & Co, 2.580%, 22/04/32         | 35,956       | 0.11            |
| USD 30,000  | Intuit Inc, 0.950%, 15/07/25                           | 30,051       | 0.09            | USD 30,000  | JPMorgan Chase & Co, 6.400%, 15/05/38         | 44,042       | 0.14            |
| USD 20,000  | Jabil Inc, 3.950%, 12/01/28                            | 22,221       | 0.07            | USD 20,000  | JPMorgan Chase & Co, 5.500%, 15/10/40         | 27,426       | 0.08            |
| USD 30,000  | Jefferies Group LLC, 5.125%, 20/01/23                  | 32,061       | 0.10            | USD 10,000  | JPMorgan Chase & Co, 5.600%, 15/07/41         | 14,024       | 0.04            |
| USD 10,000  | JM Smucker Co, 2.375%, 15/03/30                        | 10,180       | 0.03            | USD 30,000  | JPMorgan Chase & Co, 3.157%, 22/04/42         | 31,281       | 0.10            |
| USD 5,000   | JM Smucker Co, 4.250%, 15/03/35                        | 5,826        | 0.02            | USD 10,000  | JPMorgan Chase & Co, 4.950%, 01/06/45         | 13,251       | 0.04            |
| USD 20,000  | John Deere Capital Corp, 2.700%, 06/01/23              | 20,713       | 0.06            | USD 20,000  | JPMorgan Chase & Co, 4.260%, 22/02/48         | 24,156       | 0.07            |
| USD 20,000  | John Deere Capital Corp, 2.650%, 24/06/24              | 21,266       | 0.07            | USD 30,000  | JPMorgan Chase & Co, 3.964%, 15/11/48         | 35,213       | 0.11            |
| USD 30,000  | John Deere Capital Corp, 1.500%, 06/03/28              | 29,863       | 0.09            | USD 20,000  | JPMorgan Chase & Co, 3.897%, 23/01/49         | 23,229       | 0.07            |
| USD 30,000  | John Deere Capital Corp, 0.250%, perpetual             | 29,967       | 0.09            | USD 10,000  | JPMorgan Chase & Co, 3.109%, 22/04/51         | 10,339       | 0.03            |
| USD 30,000  | John Deere Capital Corp, 0.450%, perpetual             | 29,888       | 0.09            | USD 15,000  | JPMorgan Chase & Co, 3.328%, 22/04/52         | 16,004       | 0.05            |
| USD 40,000  | JPMorgan Chase & Co, 3.250%, 23/09/22                  | 41,448       | 0.13            | USD 20,000  | Kaiser Foundation Hospitals, 3.266%, 01/11/49 | 21,886       | 0.07            |
| USD 80,000  | JPMorgan Chase & Co, 3.559%, 23/04/24                  | 84,266       | 0.26            | USD 10,000  | Kellogg Co, 7.450%, 01/04/31                  | 14,471       | 0.04            |
| USD 50,000  | JPMorgan Chase & Co, 1.514%, 01/06/24                  | 50,935       | 0.16            | USD 15,000  | Kentucky Utilities Co, 3.300%, 01/06/50       | 15,835       | 0.05            |
| USD 30,000  | JPMorgan Chase & Co, 3.875%, 10/09/24                  | 32,626       | 0.10            | USD 35,000  | Keurig Dr Pepper Inc, 4.597%, 25/05/28        | 41,039       | 0.13            |
| USD 20,000  | JPMorgan Chase & Co, 2.005%, 13/03/26                  | 20,619       | 0.06            | USD 15,000  | Keurig Dr Pepper Inc, 3.800%, 01/05/50        | 16,902       | 0.05            |
| USD 50,000  | JPMorgan Chase & Co, 3.300%, 01/04/26                  | 54,728       | 0.17            | USD 20,000  | KeyBank NA, 3.300%, 01/06/25                  | 21,843       | 0.07            |
| USD 30,000  | JPMorgan Chase & Co, 2.083%, 22/04/26                  | 31,010       | 0.10            | USD 10,000  | KeyCorp, 4.100%, 30/04/28                     | 11,521       | 0.04            |
| USD 5,000   | JPMorgan Chase & Co, 4.125%, 15/12/26                  | 5,648        | 0.02            | USD 10,000  | KeyCorp, 2.550%, 01/10/29                     | 10,454       | 0.03            |
| USD 7,000   | JPMorgan Chase & Co, 3.960%, 29/01/27                  | 7,782        | 0.02            | USD 20,000  | Keysight Technologies Inc, 3.000%, 30/10/29   | 21,135       | 0.07            |
| USD 30,000  | JPMorgan Chase & Co, 4.250%, 01/10/27                  | 34,099       | 0.11            | USD 20,000  | Kimberly-Clark Corp, 3.200%, 25/04/29         | 22,149       | 0.07            |
|   |  |              |                 | USD 10,000  | Kimberly-Clark Corp, 2.875%, 07/02/50         | 10,304       | 0.03            |

## Schedule of Investments *(continued)* as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value   | Description   | Market Value | % of Net Assets | Nominal Value   | Description   | Market Value | % of Net Assets |
|---|---|--------------|-----------------|---|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |   |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |   |              |                 |
| Corporate Bonds - 98.64% <i>(continued)</i>   |   |              |                 | Corporate Bonds - 98.64% <i>(continued)</i>   |   |              |                 |
| United States <i>(continued)</i>  |   |              |                 | United States <i>(continued)</i>  |   |              |                 |
| USD 20,000  | Kimco Realty Corp, 3.300%, 01/02/25                   | 21,520       | 0.07            | USD 20,000  | Magellan Midstream Partners LP, 4.250%, 15/09/46        | 22,397       | 0.07            |
| USD 20,000  | Kinder Morgan Energy Partners LP, 6.375%, 01/03/41    | 27,560       | 0.09            | USD 30,000  | Manufacturers & Traders Trust Co, 2.900%, 06/02/25      | 32,095       | 0.10            |
| USD 20,000  | Kinder Morgan Inc, 3.150%, 15/01/23                   | 20,775       | 0.06            | USD 10,000  | Marathon Oil Corp, 6.600%, 01/10/37                     | 13,312       | 0.04            |
| USD 10,000  | Kinder Morgan Inc, 4.300%, 01/06/25                   | 11,131       | 0.03            | USD 10,000  | Marathon Petroleum Corp, 4.750%, 15/12/23               | 10,887       | 0.03            |
| USD 20,000  | Kinder Morgan Inc, 5.300%, 01/12/34                   | 24,659       | 0.08            | USD 20,000  | Marathon Petroleum Corp, 6.500%, 01/03/41               | 27,675       | 0.09            |
| USD 20,000  | Kinder Morgan Inc, 5.050%, 15/02/46                   | 24,264       | 0.08            | USD 15,000  | Markel Corp, 5.000%, 20/05/49                           | 19,451       | 0.06            |
| USD 15,000  | Kinder Morgan Inc, 3.250%, 01/08/50                   | 14,505       | 0.04            | USD 20,000  | Marriott International Inc, 5.750%, 01/05/25            | 23,019       | 0.07            |
| USD 10,000  | Kinder Morgan Inc, 3.600%, 15/02/51                   | 10,183       | 0.03            | USD 10,000  | Marriott International Inc/MD, 3.500%, 15/10/32         | 10,614       | 0.03            |
| USD 10,000  | KLA Corp, 4.650%, 01/11/24                            | 11,157       | 0.03            | USD 20,000  | Marsh & McLennan Cos Inc, 4.375%, 15/03/29              | 23,450       | 0.07            |
| USD 40,000  | Kraft Heinz Foods Co, 4.625%, 30/01/29                | 46,515       | 0.14            | USD 15,000  | Marsh & McLennan Cos Inc, 4.900%, 15/03/49              | 20,387       | 0.06            |
| USD 30,000  | Kraft Heinz Foods Co, 6.875%, 26/01/39                | 42,912       | 0.13            | USD 20,000  | Martin Marietta Materials Inc, 3.500%, 15/12/27         | 22,016       | 0.07            |
| USD 20,000  | Kraft Heinz Foods Co, 5.200%, 15/07/45                | 24,808       | 0.08            | USD 14,000  | Massachusetts Institute of Technology, 3.885%, 01/07/16 | 17,200       | 0.05            |
| USD 10,000  | Kroger Co, 4.500%, 15/01/29                           | 11,785       | 0.04            | USD 20,000  | Mastercard Inc, 2.000%, 03/03/25                        | 20,926       | 0.06            |
| USD 5,000   | Kroger Co, 3.875%, 15/10/46                           | 5,523        | 0.02            | USD 20,000  | Mastercard Inc, 3.350%, 26/03/30                        | 22,511       | 0.07            |
| USD 20,000  | Kroger Co, 5.400%, 15/01/49                           | 27,176       | 0.08            | USD 10,000  | Mastercard Inc, 3.800%, 21/11/46                        | 11,942       | 0.04            |
| USD 20,000  | L3Harris Technologies Inc, 4.400%, 15/06/28           | 23,212       | 0.07            | USD 10,000  | Mastercard Inc, 2.950%, 15/03/51                        | 10,383       | 0.03            |
| USD 20,000  | L3Harris Technologies Inc, 5.054%, 27/04/45           | 26,320       | 0.08            | USD 15,000  | McCormick & Co Inc, 3.150%, 15/08/24                    | 15,983       | 0.05            |
| USD 20,000  | Laboratory Corp of America Holdings, 3.600%, 01/02/25 | 21,582       | 0.07            | USD 10,000  | McDonald's Corp, 3.700%, 30/01/26                       | 11,093       | 0.03            |
| USD 10,000  | Lam Research Corp, 3.800%, 15/03/25                   | 10,996       | 0.03            | USD 10,000  | McDonald's Corp, 3.600%, 01/07/30                       | 11,221       | 0.03            |
| USD 5,000   | Lam Research Corp, 4.875%, 15/03/49                   | 6,740        | 0.02            | USD 30,000  | McDonald's Corp, 6.300%, 01/03/38                       | 43,117       | 0.13            |
| USD 15,000  | Lam Research Corp, 3.125%, 15/06/60                   | 15,594       | 0.05            | USD 20,000  | McDonald's Corp, 4.450%, 01/09/48                       | 24,909       | 0.08            |
| USD 20,000  | Las Vegas Sands Corp, 3.900%, 08/08/29                | 21,264       | 0.07            | USD 30,000  | McDonald's Corp, 3.625%, 01/09/49                       | 33,211       | 0.10            |
| USD 20,000  | Lazard Group LLC, 4.500%, 19/09/28                    | 23,061       | 0.07            | USD 10,000  | McKesson Corp, 3.796%, 15/03/24                         | 10,729       | 0.03            |
| USD 15,000  | Leland Stanford Junior University, 3.647%, 01/05/48   | 18,150       | 0.06            | USD 20,000  | MDC Holdings Inc, 6.000%, 15/01/43                      | 25,675       | 0.08            |
| USD 20,000  | Lennar Corp, 4.500%, 30/04/24                         | 21,838       | 0.07            | USD 10,000  | Mead Johnson Nutrition Co, 4.125%, 15/11/25             | 11,242       | 0.03            |
| USD 10,000  | LifeStorage LP, 3.500%, 01/07/26                      | 10,932       | 0.03            | USD 16,000  | Medtronic Inc, 3.500%, 15/03/25                         | 17,551       | 0.05            |
| USD 10,000  | Lincoln National Corp, 3.050%, 15/01/30               | 10,644       | 0.03            | USD 17,000  | Medtronic Inc, 4.625%, 15/03/45                         | 22,304       | 0.07            |
| USD 10,000  | Loews Corp, 3.750%, 01/04/26                          | 11,122       | 0.03            | USD 10,000  | Merck & Co Inc, 2.400%, 15/09/22                        | 10,203       | 0.03            |
| USD 20,000  | Lowe's Cos Inc, 4.000%, 15/04/25                      | 22,117       | 0.07            | USD 30,000  | Merck & Co Inc, 2.900%, 07/03/24                        | 31,849       | 0.10            |
| USD 20,000  | Lowe's Cos Inc, 3.375%, 15/09/25                      | 21,860       | 0.07            | USD 20,000  | Merck & Co Inc, 2.750%, 10/02/25                        | 21,303       | 0.07            |
| USD 20,000  | Lowe's Cos Inc, 4.500%, 15/04/30                      | 23,622       | 0.07            | USD 10,000  | Merck & Co Inc, 3.400%, 07/03/29                        | 11,207       | 0.03            |
| USD 10,000  | Lowe's Cos Inc, 4.050%, 03/05/47                      | 11,565       | 0.04            | USD 10,000  | Merck & Co Inc, 4.150%, 18/05/43                        | 12,337       | 0.04            |
| USD 15,000  | Lowe's Cos Inc, 3.000%, 15/10/50                      | 14,760       | 0.05            | USD 20,000  | Merck & Co Inc, 4.000%, 07/03/49                        | 24,430       | 0.08            |
| USD 20,000  | LYB International Finance III LLC, 4.200%, 01/05/50   | 22,924       | 0.07            | USD 20,000  | MetLife Inc, 3.600%, 10/04/24                           | 21,608       | 0.07            |
|   |   |              |                 | USD 10,000  | MetLife Inc, 4.550%, 23/03/30                           | 11,967       | 0.04            |
|   |   |              |                 | USD 25,000  | MetLife Inc, 5.700%, 15/06/35                           | 34,587       | 0.11            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value  | Description                                  | Market Value | % of Net Assets | Nominal Value  | Description   | Market Value | % of Net Assets |
|--|--|--------------|-----------------|--|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |              |                 |
| Corporate Bonds - 98.64% (continued)   |  |              |                 | Corporate Bonds - 98.64% (continued)   |   |              |                 |
| United States (continued)  |  |              |                 | United States (continued)  |   |              |                 |
| USD 10,000   | MetLife Inc, 6.400%, 15/12/36                | 12,830       | 0.04            | USD 10,000   | MPLX LP, 2.650%, 15/08/30   | 10,087       | 0.03            |
| USD 20,000   | Microchip Technology Inc, 4.333%, 01/06/23   | 21,341       | 0.07            | USD 20,000   | MPLX LP, 4.500%, 15/04/38   | 22,775       | 0.07            |
| USD 10,000   | Micron Technology Inc, 4.640%, 06/02/24      | 10,950       | 0.03            | USD 20,000   | MPLX LP, 5.500%, 15/02/49   | 25,925       | 0.08            |
| USD 10,000   | Micron Technology Inc, 5.327%, 06/02/29      | 12,075       | 0.04            | USD 20,000   | MPT Operating Partnership LP Via MPT Finance Corp, 5.250%, 01/08/26 | 20,600       | 0.06            |
| USD 10,000   | Microsoft Corp, 2.125%, 15/11/22             | 10,248       | 0.03            | USD 10,000   | Mylan Inc, 4.550%, 15/04/28   | 11,485       | 0.04            |
| USD 10,000   | Microsoft Corp, 2.000%, 08/08/23             | 10,322       | 0.03            | USD 10,000   | Mylan Inc, 5.400%, 29/11/43   | 12,422       | 0.04            |
| USD 10,000   | Microsoft Corp, 3.625%, 15/12/23             | 10,729       | 0.03            | USD 20,000   | Mylan Inc, 5.200%, 15/04/48   | 24,418       | 0.08            |
| USD 35,000   | Microsoft Corp, 2.875%, 06/02/24             | 37,011       | 0.11            | USD 15,000   | Nasdaq Inc, 3.850%, 30/06/26  | 16,698       | 0.05            |
| USD 10,000   | Microsoft Corp, 3.125%, 03/11/25             | 10,902       | 0.03            | USD 5,000  | Nasdaq Inc, 3.250%, 28/04/50  | 5,016        | 0.02            |
| USD 10,000   | Microsoft Corp, 2.400%, 08/08/26             | 10,657       | 0.03            | USD 20,000   | National Rural Utilities Cooperative Finance Corp, 2.850%, 27/01/25 | 21,263       | 0.07            |
| USD 50,000   | Microsoft Corp, 3.300%, 06/02/27             | 55,631       | 0.17            | USD 10,000   | NBCUniversal Media LLC, 6.400%, 30/04/40                            | 14,959       | 0.05            |
| USD 17,000   | Microsoft Corp, 3.450%, 08/08/36             | 19,646       | 0.06            | USD 30,000   | NBCUniversal Media LLC, 5.950%, 01/04/41                            | 43,190       | 0.13            |
| USD 47,000   | Microsoft Corp, 2.525%, 01/06/50             | 46,159       | 0.14            | USD 30,000   | NetApp Inc, 1.875%, 22/06/25  | 30,830       | 0.10            |
| USD 61,000   | Microsoft Corp, 2.921%, 17/03/52             | 64,734       | 0.20            | USD 15,000   | New York and Presbyterian Hospital, 4.024%, perpetual               | 18,620       | 0.06            |
| USD 28,000   | Microsoft Corp, 2.675%, 01/06/60             | 27,677       | 0.09            | USD 30,000   | Newfield Exploration Co, 5.625%, 01/07/24                           | 33,375       | 0.10            |
| USD 20,000   | Mid-America Apartments LP, 3.950%, 15/03/29  | 22,675       | 0.07            | USD 20,000   | Newmont Corp, 2.250%, 01/10/30                                      | 19,973       | 0.06            |
| USD 10,000   | Molson Coors Brewing Co, 3.000%, 15/07/26    | 10,713       | 0.03            | USD 5,000  | Newmont Corp, 4.875%, 15/03/42                                      | 6,322        | 0.02            |
| USD 10,000   | Molson Coors Brewing Co, 5.000%, 01/05/42    | 12,249       | 0.04            | USD 20,000   | NextEra Energy Capital Holdings Inc, 2.250%, 01/06/30               | 20,135       | 0.06            |
| USD 15,000   | Mondelez International Inc, 2.750%, 13/04/30 | 15,766       | 0.05            | USD 30,000   | NextEra Energy Capital Holdings Inc, 4.800%, 01/12/77               | 33,562       | 0.10            |
| USD 10,000   | Mondelez International Inc, 1.500%, 04/02/31 | 9,461        | 0.03            | USD 30,000   | NIKE Inc, 2.375%, 01/11/26  | 31,874       | 0.10            |
| USD 10,000   | Mondelez International Inc, 2.625%, 04/09/50 | 9,290        | 0.03            | USD 20,000   | NIKE Inc, 3.875%, 01/11/45  | 24,004       | 0.07            |
| USD 20,000   | Moody's Corp, 4.500%, 01/09/22               | 20,756       | 0.06            | USD 10,000   | NiSource Inc, 3.490%, 15/05/27                                      | 10,993       | 0.03            |
| USD 30,000   | Morgan Stanley, 3.750%, 25/02/23             | 31,576       | 0.10            | USD 20,000   | NiSource Inc, 3.600%, 01/05/30                                      | 22,141       | 0.07            |
| USD 40,000   | Morgan Stanley, 4.100%, 22/05/23             | 42,554       | 0.13            | USD 10,000   | NiSource Inc, 5.650%, 01/02/45                                      | 13,656       | 0.04            |
| USD 30,000   | Morgan Stanley, 3.737%, 24/04/24             | 31,712       | 0.10            | USD 15,000   | Norfolk Southern Corp, 2.900%, 15/06/26                             | 16,138       | 0.05            |
| USD 30,000   | Morgan Stanley, 3.875%, 29/04/24             | 32,583       | 0.10            | USD 20,000   | Norfolk Southern Corp, 4.150%, 28/02/48                             | 23,537       | 0.07            |
| USD 20,000   | Morgan Stanley, 4.000%, 23/07/25             | 22,272       | 0.07            | USD 20,000   | Northern States Power Co, 3.600%, 15/09/47                          | 22,816       | 0.07            |
| USD 15,000   | Morgan Stanley, 3.875%, 27/01/26             | 16,748       | 0.05            | USD 20,000   | Northern Trust Corp, 1.950%, 01/05/30                               | 20,136       | 0.06            |
| USD 50,000   | Morgan Stanley, 3.125%, 27/07/26             | 54,158       | 0.17            | USD 20,000   | Northwell Healthcare Inc, 3.979%, 01/11/46                          | 22,638       | 0.07            |
| USD 15,000   | Morgan Stanley, 0.985%, 10/12/26             | 14,772       | 0.05            | USD 15,000   | Novant Health Inc, 3.168%, perpetual                                | 15,866       | 0.05            |
| USD 20,000   | Morgan Stanley, 3.625%, 20/01/27             | 22,177       | 0.07            | USD 10,000   | Novartis Capital Corp, 3.400%, 06/05/24                             | 10,777       | 0.03            |
| USD 20,000   | Morgan Stanley, 3.950%, 23/04/27             | 22,345       | 0.07            | USD 30,000   | Novartis Capital Corp, 1.750%, 14/02/25                             | 30,954       | 0.10            |
| USD 25,000   | Morgan Stanley, 1.593%, 04/05/27             | 25,077       | 0.08            | USD 20,000   | Novartis Capital Corp, 2.200%, 14/08/30                             | 20,632       | 0.06            |
| USD 20,000   | Morgan Stanley, 3.591%, 22/07/28             | 22,100       | 0.07            | USD 20,000   | Novartis Capital Corp, 4.400%, 06/05/44                             | 25,571       | 0.08            |
| USD 20,000   | Morgan Stanley, 2.699%, 22/01/31             | 20,959       | 0.06            | USD 10,000   | Novartis Capital Corp, 2.750%, 14/08/50                             | 10,080       | 0.03            |
| USD 60,000   | Morgan Stanley, 3.622%, 01/04/31             | 66,808       | 0.21            |  |   |              |                 |
| USD 15,000   | Morgan Stanley, 3.971%, 22/07/38             | 17,610       | 0.05            |  |   |              |                 |
| USD 30,000   | Morgan Stanley, 6.375%, 24/07/42             | 45,912       | 0.14            |  |   |              |                 |
| USD 10,000   | Morgan Stanley, 4.375%, 22/01/47             | 12,582       | 0.04            |  |   |              |                 |
| USD 15,000   | Morgan Stanley, 5.597%, 24/03/51             | 22,316       | 0.07            |  |   |              |                 |
| USD 15,000   | Morgan Stanley, 2.802%, 25/01/52             | 14,710       | 0.05            |  |   |              |                 |
| USD 20,000   | Mosaic Co, 4.250%, 15/11/23                  | 21,467       | 0.07            |  |   |              |                 |
| USD 10,000   | Mosaic Co, 5.450%, 15/11/33                  | 12,532       | 0.04            |  |   |              |                 |
| USD 15,000   | MPLX LP, 4.000%, 15/02/25                    | 16,387       | 0.05            |  |   |              |                 |
| USD 20,000   | MPLX LP, 4.125%, 01/03/27                    | 22,325       | 0.07            |  |   |              |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value  | Description                                      | Market Value | % of Net Assets | Nominal Value  | Description  | Market Value | % of Net Assets |
|--|--|--------------|-----------------|--|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 |
| Corporate Bonds - 98.64% (continued)   |  |              |                 | Corporate Bonds - 98.64% (continued)   |  |              |                 |
| United States (continued)  |  |              |                 | United States (continued)  |  |              |                 |
| USD 20,000   | NSTAR Electric Co, 3.200%, 15/05/27              | 21,792       | 0.07            | USD 30,000   | PepsiCo Inc, 3.600%, 01/03/24  | 32,205       | 0.10            |
| USD 30,000   | Nucor Corp, 2.000%, 01/06/25                     | 31,005       | 0.10            | USD 35,000   | PepsiCo Inc, 2.375%, 06/10/26  | 37,235       | 0.12            |
| USD 15,000   | NVIDIA Corp, 3.200%, 16/09/26                    | 16,488       | 0.05            | USD 20,000   | PepsiCo Inc, 7.000%, 01/03/29  | 27,708       | 0.09            |
| USD 15,000   | NVIDIA Corp, 3.700%, 01/04/60                    | 17,750       | 0.05            | USD 20,000   | PepsiCo Inc, 5.500%, 15/01/40  | 28,169       | 0.09            |
| USD 10,000   | NVR Inc, 3.000%, 15/05/30                        | 10,597       | 0.03            | USD 10,000   | PepsiCo Inc, 4.000%, 02/05/47  | 12,137       | 0.04            |
| USD 30,000   | Omega Healthcare Investors Inc, 3.625%, 01/10/29 | 32,074       | 0.10            | USD 20,000   | PepsiCo Inc, 2.875%, 15/10/49  | 20,568       | 0.06            |
| USD 10,000   | Omnicom Group Inc, 4.200%, 01/06/30              | 11,508       | 0.04            | USD 30,000   | Pfizer Inc, 3.450%, 15/03/29   | 33,738       | 0.10            |
| USD 10,000   | ONE Gas Inc, 4.658%, 01/02/44                    | 12,204       | 0.04            | USD 30,000   | Pfizer Inc, 2.625%, 01/04/30   | 32,009       | 0.10            |
| USD 20,000   | ONEOK Inc, 5.850%, 15/01/26                      | 23,623       | 0.07            | USD 40,000   | Pfizer Inc, 7.200%, 15/03/39   | 65,220       | 0.20            |
| USD 10,000   | ONEOK Partners LP, 3.375%, 01/10/22              | 10,274       | 0.03            | USD 20,000   | Pfizer Inc, 4.125%, 15/12/46   | 24,806       | 0.08            |
| USD 30,000   | ONEOK Partners LP, 6.850%, 15/10/37              | 40,875       | 0.13            | USD 10,000   | Pfizer Inc, 4.000%, 15/03/49   | 12,262       | 0.04            |
| USD 10,000   | Oracle Corp, 2.625%, 15/02/23                    | 10,337       | 0.03            | USD 20,000   | Philip Morris International Inc, 2.375%, 17/08/22                      | 20,424       | 0.06            |
| USD 25,000   | Oracle Corp, 3.400%, 08/07/24                    | 26,778       | 0.08            | USD 30,000   | Philip Morris International Inc, 2.875%, 01/05/24                      | 31,884       | 0.10            |
| USD 20,000   | Oracle Corp, 2.950%, 15/11/24                    | 21,288       | 0.07            | USD 10,000   | Philip Morris International Inc, 3.375%, 11/08/25                      | 10,890       | 0.03            |
| USD 50,000   | Oracle Corp, 2.950%, 15/05/25                    | 53,253       | 0.16            | USD 20,000   | Philip Morris International Inc, 3.375%, 15/08/29                      | 22,060       | 0.07            |
| USD 20,000   | Oracle Corp, 3.250%, 15/11/27                    | 21,702       | 0.07            | USD 10,000   | Philip Morris International Inc, 3.875%, 21/08/42                      | 11,039       | 0.03            |
| USD 5,000  | Oracle Corp, 3.250%, 15/05/30                    | 5,394        | 0.02            | USD 10,000   | Philip Morris International Inc, 4.125%, 04/03/43                      | 11,418       | 0.04            |
| USD 10,000   | Oracle Corp, 2.875%, 25/03/31                    | 10,388       | 0.03            | USD 15,000   | Philip Morris International Inc, 4.875%, 15/11/43                      | 18,761       | 0.06            |
| USD 30,000   | Oracle Corp, 4.300%, 08/07/34                    | 34,739       | 0.11            | USD 20,000   | Phillips 66, 4.875%, 15/11/44  | 24,895       | 0.08            |
| USD 5,000  | Oracle Corp, 3.900%, 15/05/35                    | 5,568        | 0.02            | USD 30,000   | Phillips 66, 3.850%, perpetual   | 32,951       | 0.10            |
| USD 20,000   | Oracle Corp, 3.850%, 15/07/36                    | 22,087       | 0.07            | USD 10,000   | Phillips 66 Partners LP, 3.550%, 01/10/26                              | 10,868       | 0.03            |
| USD 15,000   | Oracle Corp, 5.375%, 15/07/40                    | 19,446       | 0.06            | USD 10,000   | Phillips 66 Partners LP, 3.150%, 15/12/29                              | 10,482       | 0.03            |
| USD 7,000  | Oracle Corp, 4.125%, 15/05/45                    | 7,803        | 0.02            | USD 10,000   | Phillips 66 Partners LP, 4.900%, 01/10/46                              | 11,917       | 0.04            |
| USD 30,000   | Oracle Corp, 4.000%, 15/07/46                    | 32,594       | 0.10            | USD 30,000   | Pinnacle West Capital Corp, 1.300%, 15/06/25                           | 30,199       | 0.09            |
| USD 20,000   | Oracle Corp, 4.000%, 15/11/47                    | 21,828       | 0.07            | USD 25,000   | Pioneer Natural Resources Co, 1.900%, 15/08/30                         | 24,029       | 0.07            |
| USD 20,000   | Oracle Corp, 3.950%, 25/03/51                    | 21,825       | 0.07            | USD 20,000   | Plains All American Pipeline LP Via PAA Finance Corp, 4.500%, 15/12/26 | 22,459       | 0.07            |
| USD 10,000   | Oracle Corp, 4.375%, 15/05/55                    | 11,531       | 0.04            | USD 20,000   | Plains All American Pipeline LP Via PAA Finance Corp, 5.150%, 01/06/42 | 22,413       | 0.07            |
| USD 40,000   | Oracle Corp, 3.850%, 01/04/60                    | 42,460       | 0.13            | USD 15,000   | PNC Bank NA, 3.300%, 30/10/24  | 16,273       | 0.05            |
| USD 30,000   | Oracle Corp, 2.300%, perpetual                   | 30,760       | 0.10            | USD 15,000   | PNC Bank NA, 3.250%, 22/01/28  | 16,527       | 0.05            |
| USD 20,000   | O'Reilly Automotive Inc, 4.200%, 01/04/30        | 23,044       | 0.07            | USD 20,000   | PNC Financial Services Group Inc, 2.854%, 09/11/22                     | 20,679       | 0.06            |
| USD 30,000   | Otis Worldwide Corp, 2.565%, 15/02/30            | 31,046       | 0.10            | USD 20,000   | PNC Financial Services Group Inc, 3.150%, 19/05/27                     | 21,851       | 0.07            |
| USD 10,000   | Otis Worldwide Corp, 2.293%, perpetual           | 10,377       | 0.03            | USD 20,000   | PNC Financial Services Group Inc, 3.450%, 23/04/29                     | 22,343       | 0.07            |
| USD 20,000   | Owens Corning, 4.300%, 15/07/47                  | 23,201       | 0.07            | USD 10,000   | Potomac Electric Power Co, 4.150%, 15/03/43                            | 11,964       | 0.04            |
| USD 20,000   | Owl Rock Capital Corp, 3.400%, 15/07/26          | 20,843       | 0.06            | USD 25,000   | PPG Industries Inc, 1.200%, perpetual                                  | 24,973       | 0.08            |
| USD 25,000   | PacifiCorp, 5.750%, 01/04/37                     | 34,218       | 0.11            |  |  |              |                 |
| USD 20,000   | PacifiCorp, 3.300%, 15/03/51                     | 21,201       | 0.07            |  |  |              |                 |
| USD 10,000   | Parker-Hannifin Corp, 3.250%, 01/03/27           | 10,933       | 0.03            |  |  |              |                 |
| USD 20,000   | Parker-Hannifin Corp, 4.450%, 21/11/44           | 24,881       | 0.08            |  |  |              |                 |
| USD 15,000   | PayPal Holdings Inc, 1.350%, 01/06/23            | 15,259       | 0.05            |  |  |              |                 |
| USD 10,000   | PayPal Holdings Inc, 2.650%, 01/10/26            | 10,716       | 0.03            |  |  |              |                 |
| USD 20,000   | PayPal Holdings Inc, 2.300%, 01/06/30            | 20,636       | 0.06            |  |  |              |                 |



## Schedule of Investments *(continued)* as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value   | Description  | Market Value | % of Net Assets | Nominal Value   | Description  | Market Value | % of Net Assets |
|---|--|--------------|-----------------|---|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |  |              |                 |
| Corporate Bonds - 98.64% <i>(continued)</i>   |  |              |                 | Corporate Bonds - 98.64% <i>(continued)</i>   |  |              |                 |
| United States <i>(continued)</i>  |  |              |                 | United States <i>(continued)</i>  |  |              |                 |
| USD 25,000  | PPL Capital Funding Inc, 3.100%, 15/05/26                  | 26,764       | 0.08            | USD 30,000  | Regions Financial Corp, 2.250%, 18/05/25           | 31,166       | 0.10            |
| USD 20,000  | Praxair Inc, 3.200%, 30/01/26                              | 21,881       | 0.07            | USD 10,000  | Reinsurance Group of America Inc, 3.900%, 15/05/29 | 11,178       | 0.03            |
| USD 30,000  | Precision Castparts Corp, 3.250%, 15/06/25                 | 32,505       | 0.10            | USD 20,000  | RELX Capital Inc, 3.500%, 16/03/23                 | 20,976       | 0.06            |
| USD 11,000  | President and Fellows of Harvard College, 3.300%, 15/07/56 | 12,775       | 0.04            | USD 10,000  | Republic Services Inc, 2.900%, 01/07/26            | 10,722       | 0.03            |
| USD 10,000  | Principal Financial Group Inc, 6.050%, 15/10/36            | 14,015       | 0.04            | USD 25,000  | Republic Services Inc, 1.450%, 15/02/31            | 23,377       | 0.07            |
| USD 10,000  | Procter & Gamble Co, 2.450%, 03/11/26                      | 10,691       | 0.03            | USD 10,000  | Reynolds American Inc, 4.450%, 12/06/25            | 11,071       | 0.03            |
| USD 30,000  | Procter & Gamble Co, 2.800%, 25/03/27                      | 32,432       | 0.10            | USD 40,000  | Reynolds American Inc, 5.850%, 15/08/45            | 48,991       | 0.15            |
| USD 5,000   | Procter & Gamble Co, 2.850%, 11/08/27                      | 5,452        | 0.02            | USD 30,000  | Rockefeller Foundation, 2.492%, perpetual          | 29,267       | 0.09            |
| USD 5,000   | Procter & Gamble Co, 3.550%, 25/03/40                      | 5,856        | 0.02            | USD 20,000  | Roper Technologies Inc, 3.800%, 15/12/26           | 22,315       | 0.07            |
| USD 20,000  | Progress Energy Inc, 7.750%, 01/03/31                      | 28,441       | 0.09            | USD 10,000  | Roper Technologies Inc, 2.950%, 15/09/29           | 10,665       | 0.03            |
| USD 10,000  | Progressive Corp, 4.125%, 15/04/47                         | 12,211       | 0.04            | USD 20,000  | S&P Global Inc, 2.500%, 01/12/29                   | 20,997       | 0.07            |
| USD 10,000  | Progressive Corp, 4.200%, 15/03/48                         | 12,449       | 0.04            | USD 30,000  | Sabine Pass Liquefaction LLC, 5.625%, 15/04/23     | 32,250       | 0.10            |
| USD 20,000  | Prologis LP, 2.125%, 15/04/27                              | 20,736       | 0.06            | USD 30,000  | Sabine Pass Liquefaction LLC, 5.750%, 15/05/24     | 33,636       | 0.10            |
| USD 10,000  | Prologis LP, 2.250%, 15/04/30                              | 10,128       | 0.03            | USD 10,000  | Sabine Pass Liquefaction LLC, 5.000%, 15/03/27     | 11,550       | 0.04            |
| USD 20,000  | Prudential Financial Inc, 5.200%, 15/03/44                 | 21,525       | 0.07            | USD 30,000  | Sabra Health Care LP, 5.125%, 15/08/26             | 33,568       | 0.10            |
| USD 10,000  | Prudential Financial Inc, 4.600%, 15/05/44                 | 12,626       | 0.04            | USD 30,000  | salesforce.com Inc, 3.700%, 11/04/28               | 34,175       | 0.11            |
| USD 20,000  | Prudential Financial Inc, 5.375%, 15/05/45                 | 22,175       | 0.07            | USD 15,000  | San Diego Gas & Electric Co, 2.500%, 15/05/26      | 15,850       | 0.05            |
| USD 10,000  | Prudential Financial Inc, 5.700%, 15/09/48                 | 11,700       | 0.04            | USD 20,000  | Santander Holdings USA Inc, 3.500%, 07/06/24       | 21,355       | 0.07            |
| USD 20,000  | Prudential Financial Inc, 3.700%, 13/03/51                 | 22,854       | 0.07            | USD 10,000  | Santander Holdings USA Inc, 3.450%, 02/06/25       | 10,717       | 0.03            |
| USD 10,000  | Public Service Electric & Gas Co, 2.375%, 15/05/23         | 10,326       | 0.03            | USD 20,000  | Santander Holdings USA Inc, 4.400%, 13/07/27       | 22,417       | 0.07            |
| USD 15,000  | Public Service Enterprise Group Inc, 2.650%, 15/11/22      | 15,431       | 0.05            | USD 10,000  | Sempra Energy, 3.400%, 01/02/28                    | 10,992       | 0.03            |
| USD 20,000  | Public Storage, 3.094%, 15/09/27                           | 21,880       | 0.07            | USD 10,000  | Sempra Energy, 3.800%, 01/02/38                    | 11,078       | 0.03            |
| USD 20,000  | QUALCOMM Inc, 3.250%, 20/05/27                             | 22,039       | 0.07            | USD 15,000  | Sempra Energy, 4.000%, perpetual                   | 16,827       | 0.05            |
| USD 20,000  | QUALCOMM Inc, 2.150%, 20/05/30                             | 20,430       | 0.06            | USD 20,000  | Sherwin-Williams Co, 3.125%, 01/06/24              | 21,318       | 0.07            |
| USD 24,000  | QUALCOMM Inc, 4.800%, 20/05/45                             | 31,873       | 0.10            | USD 20,000  | Sherwin-Williams Co, 4.500%, 01/06/47              | 24,950       | 0.08            |
| USD 15,000  | Quest Diagnostics Inc, 4.200%, 30/06/29                    | 17,286       | 0.05            | USD 20,000  | Simon Property Group LP, 2.000%, 13/09/24          | 20,704       | 0.06            |
| USD 20,000  | Raymond James Financial Inc, 3.750%, perpetual             | 22,021       | 0.07            | USD 20,000  | Simon Property Group LP, 3.250%, 30/11/26          | 21,741       | 0.07            |
| USD 30,000  | Realty Income Corp, 3.250%, perpetual                      | 32,485       | 0.10            | USD 10,000  | Simon Property Group LP, 6.750%, 01/02/40          | 14,798       | 0.05            |
| USD 10,000  | Regeneron Pharmaceuticals Inc, 1.750%, 15/09/30            | 9,457        | 0.03            | USD 20,000  | Simon Property Group LP, 2.750%, perpetual         | 20,698       | 0.06            |
| USD 10,000  | Regeneron Pharmaceuticals Inc, 2.800%, perpetual           | 9,110        | 0.03            | USD 30,000  | Simon Property Group LP, 2.200%, perpetual         | 29,549       | 0.09            |

## Schedule of Investments (continued) as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value  | Description   | Market Value | % of Net Assets | Nominal Value  | Description  | Market Value | % of Net Assets |
|--|---|--------------|-----------------|--|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 |
| Corporate Bonds - 98.64% (continued)   |   |              |                 | Corporate Bonds - 98.64% (continued)   |  |              |                 |
| United States (continued)  |   |              |                 | United States (continued)  |  |              |                 |
| USD 20,000   | SL Green Operating Partnership LP, 3.250%, 15/10/22 | 20,550       | 0.06            | USD 15,000   | Texas Instruments Inc, 3.875%, 15/03/39            | 17,874       | 0.06            |
| USD 20,000   | Sonoco Products Co, 3.125%, 01/05/30                | 21,343       | 0.07            | USD 15,000   | Texas Instruments Inc, 4.150%, 15/05/48            | 18,989       | 0.06            |
| USD 20,000   | Southern California Edison Co, 6.000%, 15/01/34     | 25,803       | 0.08            | USD 20,000   | Thermo Fisher Scientific Inc, 2.950%, 19/09/26     | 21,598       | 0.07            |
| USD 10,000   | Southern California Edison Co, 6.050%, 15/03/39     | 13,260       | 0.04            | USD 20,000   | Thermo Fisher Scientific Inc, 4.497%, 25/03/30     | 23,805       | 0.07            |
| USD 30,000   | Southern California Edison Co, 4.000%, 01/04/47     | 31,476       | 0.10            | USD 50,000   | Time Warner Cable LLC, 7.300%, 01/07/38            | 72,693       | 0.23            |
| USD 30,000   | Southern California Gas Co, 3.150%, 15/09/24        | 32,019       | 0.10            | USD 20,000   | TJX Cos Inc, 2.250%, 15/09/26                      | 21,027       | 0.07            |
| USD 20,000   | Southern Co, 3.250%, 01/07/26                       | 21,674       | 0.07            | USD 90,000   | T-Mobile USA Inc, 3.750%, 15/04/27                 | 99,450       | 0.31            |
| USD 20,000   | Southern Co, 4.400%, 01/07/46                       | 23,461       | 0.07            | USD 50,000   | T-Mobile USA Inc, 4.375%, 15/04/40                 | 58,430       | 0.18            |
| USD 9,000  | Southern Power Co, 5.150%, 15/09/41                 | 10,869       | 0.03            | USD 40,000   | Toyota Motor Credit Corp, 2.900%, 30/03/23         | 41,753       | 0.13            |
| USD 10,000   | Southwest Airlines Co, 4.750%, 04/05/23             | 10,729       | 0.03            | USD 20,000   | Toyota Motor Credit Corp, 0.500%, 14/08/23         | 20,038       | 0.06            |
| USD 25,000   | Southwest Airlines Co, 5.250%, 04/05/25             | 28,456       | 0.09            | USD 30,000   | Toyota Motor Credit Corp, 3.000%, 01/04/25         | 32,256       | 0.10            |
| USD 15,000   | Spectra Energy Partners LP, 4.750%, 15/03/24        | 16,444       | 0.05            | USD 20,000   | Toyota Motor Credit Corp, 1.650%, perpetual        | 19,575       | 0.06            |
| USD 10,000   | Stanford Health Care, 3.795%, 15/11/48              | 11,932       | 0.04            | USD 10,000   | Travelers Cos Inc, 5.350%, 01/11/40                | 13,893       | 0.04            |
| USD 20,000   | Stanley Black & Decker Inc, 3.400%, 01/03/26        | 21,982       | 0.07            | USD 10,000   | Travelers Cos Inc, 2.550%, 27/04/50                | 9,646        | 0.03            |
| USD 10,000   | Stanley Black & Decker Inc, 4.250%, 15/11/28        | 11,668       | 0.04            | USD 10,000   | Travelers Property Casualty Corp, 6.375%, 15/03/33 | 14,155       | 0.04            |
| USD 15,000   | Starbucks Corp, 3.100%, 01/03/23                    | 15,648       | 0.05            | USD 40,000   | Truist Bank, 3.000%, 02/02/23                      | 41,602       | 0.13            |
| USD 20,000   | Starbucks Corp, 3.800%, 15/08/25                    | 22,134       | 0.07            | USD 20,000   | Truist Bank, 2.150%, 06/12/24                      | 20,902       | 0.06            |
| USD 15,000   | Starbucks Corp, 3.500%, 01/03/28                    | 16,748       | 0.05            | USD 10,000   | Truist Bank, 2.250%, 11/03/30                      | 10,141       | 0.03            |
| USD 15,000   | Starbucks Corp, 2.250%, 12/03/30                    | 15,161       | 0.05            | USD 20,000   | Truist Bank, 1.500%, perpetual                     | 20,420       | 0.06            |
| USD 10,000   | Starbucks Corp, 4.450%, 15/08/49                    | 12,400       | 0.04            | USD 10,000   | Truist Bank, 2.636%, perpetual                     | 10,427       | 0.03            |
| USD 20,000   | Stryker Corp, 4.625%, 15/03/46                      | 25,541       | 0.08            | USD 10,000   | Truist Bank, 2.636%, perpetual                     | 10,427       | 0.03            |
| USD 10,000   | Sutter Health, 3.361%, 15/08/50                     | 10,585       | 0.03            | USD 5,000  | Truist Financial Corp, 3.750%, 06/12/23            | 5,375        | 0.02            |
| USD 30,000   | SVB Financial Group, 3.125%, 05/06/30               | 31,905       | 0.10            | USD 10,000   | Truist Financial Corp, 2.850%, 26/10/24            | 10,690       | 0.03            |
| USD 20,000   | Synchrony Financial, 4.375%, 19/03/24               | 21,777       | 0.07            | USD 10,000   | Truist Financial Corp, 1.267%, perpetual           | 9,991        | 0.03            |
| USD 10,000   | Synchrony Financial, 3.950%, 01/12/27               | 11,094       | 0.03            | USD 20,000   | TWDC Enterprises 18 Corp, 2.950%, 15/06/27         | 21,731       | 0.07            |
| USD 15,000   | Sysco Corp, 3.750%, 01/10/25                        | 16,501       | 0.05            | USD 20,000   | Tyson Foods Inc, 4.000%, 01/03/26                  | 22,303       | 0.07            |
| USD 20,000   | Sysco Corp, 5.950%, 01/04/30                        | 25,667       | 0.08            | USD 10,000   | Tyson Foods Inc, 4.550%, 02/06/47                  | 12,237       | 0.04            |
| USD 10,000   | Sysco Corp, 4.850%, 01/10/45                        | 12,380       | 0.04            | USD 20,000   | Unilever Capital Corp, 0.375%, 14/09/23            | 20,007       | 0.06            |
| USD 10,000   | Sysco Corp, 4.450%, 15/03/48                        | 11,962       | 0.04            | USD 20,000   | Unilever Capital Corp, 2.600%, 05/05/24            | 21,086       | 0.07            |
| USD 20,000   | Tapestry Inc, 4.250%, 01/04/25                      | 21,722       | 0.07            | USD 15,000   | Union Electric Co, 2.625%, 15/03/51                | 14,305       | 0.04            |
| USD 20,000   | Target Corp, 3.625%, 15/04/46                       | 23,748       | 0.07            | USD 20,000   | Union Pacific Corp, 3.150%, 01/03/24               | 21,301       | 0.07            |
| USD 10,000   | TD Ameritrade Holding Corp, 3.625%, 01/04/25        | 10,931       | 0.03            | USD 20,000   | Union Pacific Corp, 3.250%, 15/08/25               | 21,670       | 0.07            |
| USD 10,000   | TD Ameritrade Holding Corp, 2.750%, 01/10/29        | 10,744       | 0.03            |  |  |              |                 |
| USD 20,000   | Teledyne Technologies Inc, 2.250%, perpetual        | 20,361       | 0.06            |  |  |              |                 |
| USD 10,000   | Texas Instruments Inc, 2.250%, 04/09/29             | 10,419       | 0.03            |  |  |              |                 |

## Schedule of Investments *(continued)* as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value   | Description  | Market Value | % of Net Assets | Nominal Value   | Description                                       | Market Value | % of Net Assets |
|---|--|--------------|-----------------|---|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |   |              |                 |
| Corporate Bonds - 98.64% <i>(continued)</i>   |  |              |                 | Corporate Bonds - 98.64% <i>(continued)</i>   |   |              |                 |
| United States <i>(continued)</i>  |  |              |                 | United States <i>(continued)</i>  |   |              |                 |
| USD 15,000  | Union Pacific Corp, 3.600%, 15/09/37                                 | 16,665       | 0.05            | USD 10,000  | VEREIT Operating Partnership LP, 4.600%, 06/02/24 | 10,888       | 0.03            |
| USD 20,000  | Union Pacific Corp, 3.950%, 15/08/59                                 | 23,255       | 0.07            | USD 10,000  | VEREIT Operating Partnership LP, 4.875%, 01/06/26 | 11,515       | 0.04            |
| USD 20,000  | Union Pacific Corp, 3.750%, 05/02/70                                 | 21,999       | 0.07            | USD 20,000  | VEREIT Operating Partnership LP, 3.100%, 15/12/29 | 21,376       | 0.07            |
| USD 12,000  | Union Pacific Corp, 4.000%, perpetual                                | 13,882       | 0.04            | USD 10,000  | VeriSign Inc, 4.750%, 15/07/27                    | 10,687       | 0.03            |
| USD 16,852  | United Airlines 2019-1 Class AA Pass Through Trust, 4.150%, 25/08/31 | 18,458       | 0.06            | USD 20,000  | Verisk Analytics Inc, 4.125%, 15/03/29            | 22,689       | 0.07            |
| USD 30,000  | United Parcel Service Inc, 2.800%, 15/11/24                          | 32,004       | 0.10            | USD 30,000  | Verizon Communications Inc, 0.750%, 22/03/24      | 30,124       | 0.09            |
| USD 20,000  | United Parcel Service Inc, 3.050%, 15/11/27                          | 22,028       | 0.07            | USD 30,000  | Verizon Communications Inc, 0.850%, 20/11/25      | 29,518       | 0.09            |
| USD 20,000  | United Parcel Service Inc, 4.875%, 15/11/40                          | 26,275       | 0.08            | USD 10,000  | Verizon Communications Inc, 1.450%, 20/03/26      | 10,063       | 0.03            |
| USD 10,000  | United Parcel Service Inc, 3.750%, 15/11/47                          | 11,751       | 0.04            | USD 20,000  | Verizon Communications Inc, 2.625%, 15/08/26      | 21,210       | 0.07            |
| USD 10,000  | UnitedHealth Group Inc, 2.875%, 15/03/23                             | 10,424       | 0.03            | USD 30,000  | Verizon Communications Inc, 4.125%, 16/03/27      | 34,038       | 0.11            |
| USD 10,000  | UnitedHealth Group Inc, 3.500%, 15/02/24                             | 10,759       | 0.03            | USD 30,000  | Verizon Communications Inc, 4.329%, 21/09/28      | 34,818       | 0.11            |
| USD 15,000  | UnitedHealth Group Inc, 3.750%, 15/07/25                             | 16,651       | 0.05            | USD 20,000  | Verizon Communications Inc, 4.016%, 03/12/29      | 22,843       | 0.07            |
| USD 20,000  | UnitedHealth Group Inc, 3.450%, 15/01/27                             | 22,174       | 0.07            | USD 35,000  | Verizon Communications Inc, 2.550%, 21/03/31      | 35,677       | 0.11            |
| USD 20,000  | UnitedHealth Group Inc, 5.800%, 15/03/36                             | 28,215       | 0.09            | USD 40,000  | Verizon Communications Inc, 4.272%, 15/01/36      | 47,486       | 0.15            |
| USD 10,000  | UnitedHealth Group Inc, 6.625%, 15/11/37                             | 15,147       | 0.05            | USD 50,000  | Verizon Communications Inc, 5.250%, 16/03/37      | 65,597       | 0.20            |
| USD 25,000  | UnitedHealth Group Inc, 6.875%, 15/02/38                             | 38,760       | 0.12            | USD 10,000  | Verizon Communications Inc, 4.812%, 15/03/39      | 12,632       | 0.04            |
| USD 15,000  | UnitedHealth Group Inc, 3.050%, 15/05/41                             | 15,716       | 0.05            | USD 20,000  | Verizon Communications Inc, 3.400%, 22/03/41      | 21,068       | 0.07            |
| USD 30,000  | UnitedHealth Group Inc, 4.250%, 15/04/47                             | 36,859       | 0.11            | USD 20,000  | Verizon Communications Inc, 4.862%, 21/08/46      | 25,875       | 0.08            |
| USD 10,000  | UnitedHealth Group Inc, 3.250%, 15/05/51                             | 10,590       | 0.03            | USD 20,000  | Verizon Communications Inc, 5.012%, 15/04/49      | 26,491       | 0.08            |
| USD 15,000  | UnitedHealth Group Inc, 3.875%, 15/08/59                             | 17,800       | 0.06            | USD 15,000  | Verizon Communications Inc, 3.550%, 22/03/51      | 15,971       | 0.05            |
| USD 10,000  | UnitedHealth Group Inc, 1.150%, perpetual                            | 9,970        | 0.03            | USD 10,000  | Verizon Communications Inc, 5.012%, 21/08/54      | 13,684       | 0.04            |
| USD 25,000  | US Bancorp, 3.375%, 05/02/24   | 26,750       | 0.08            | USD 57,000  | Verizon Communications Inc, 4.672%, 15/03/55      | 73,244       | 0.23            |
| USD 30,000  | US Bancorp, 2.400%, 30/07/24   | 31,555       | 0.10            | USD 14,000  | Verizon Communications Inc, 3.000%, 20/11/60      | 13,054       | 0.04            |
| USD 20,000  | US Bancorp, 3.600%, 11/09/24   | 21,724       | 0.07            | USD 20,000  | VF Corp, 2.400%, 23/04/25                         | 20,987       | 0.07            |
| USD 20,000  | US Bancorp, 3.100%, 27/04/26   | 21,736       | 0.07            | USD 10,000  | ViacomCBS Inc, 2.900%, 15/01/27                   | 10,624       | 0.03            |
| USD 15,000  | US Bancorp, 3.900%, 26/04/28   | 17,246       | 0.05            | USD 20,000  | ViacomCBS Inc, 7.875%, 30/07/30                   | 28,512       | 0.09            |
| USD 30,000  | Valero Energy Corp, 2.850%, 15/04/25                                 | 31,753       | 0.10            | USD 20,000  | ViacomCBS Inc, 4.950%, 15/01/31                   | 24,628       | 0.08            |
| USD 10,000  | Valero Energy Corp, 3.400%, 15/09/26                                 | 10,831       | 0.03            | USD 20,000  | ViacomCBS Inc, 5.850%, 01/09/43                   | 27,431       | 0.08            |
| USD 15,000  | Valero Energy Corp, 7.500%, 15/04/32                                 | 21,051       | 0.07            | USD 14,000  | Virginia Electric & Power Co, 4.650%, 15/08/43    | 17,711       | 0.05            |
| USD 30,000  | Ventas Realty LP, 4.125%, 15/01/26                                   | 33,402       | 0.10            |   |   |              |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value  | Description  | Market Value | % of Net Assets | Nominal Value   | Description                                  | Market Value      | % of Net Assets |
|--|--|--------------|-----------------|---|--|-------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)  |  |                   |                 |
| Corporate Bonds - 98.64% (continued)   |  |              |                 | Corporate Bonds - 98.64% (continued)  |  |                   |                 |
| United States (continued)  |  |              |                 | United States (continued)   |  |                   |                 |
| USD 20,000   | Virginia Electric & Power Co, 3.800%, 15/09/47             | 22,869       | 0.07            | USD 30,000  | Williams Partners LP, 5.100%, 15/09/45       | 37,166            | 0.12            |
| USD 25,000   | Visa Inc, 3.150%, 14/12/25                                 | 27,338       | 0.08            | USD 11,000  | Willis North America Inc, 3.875%, 15/09/49   | 12,419            | 0.04            |
| USD 30,000   | Visa Inc, 1.900%, 15/04/27                                 | 30,913       | 0.10            | USD 10,000  | WP Carey Inc, 4.600%, 01/04/24               | 10,915            | 0.03            |
| USD 30,000   | Visa Inc, 2.050%, 15/04/30                                 | 30,835       | 0.10            | USD 20,000  | WRKCo Inc, 4.650%, 15/03/26                  | 22,891            | 0.07            |
| USD 15,000   | Visa Inc, 4.300%, 14/12/45                                 | 19,310       | 0.06            | USD 20,000  | WW Grainger Inc, 4.600%, 15/06/45            | 25,824            | 0.08            |
| USD 15,000   | Visa Inc, 2.000%, 15/08/50                                 | 13,272       | 0.04            | USD 20,000  | Xcel Energy Inc, 2.600%, 01/12/29            | 20,758            | 0.06            |
| USD 20,000   | VMware Inc, 3.900%, 21/08/27                               | 22,233       | 0.07            | USD 30,000  | Yale University, 1.482%, perpetual           | 29,598            | 0.09            |
| USD 15,000   | VMware Inc, 4.700%, 15/05/30                               | 17,783       | 0.06            | USD 24,000  | Zimmer Biomet Holdings Inc, 3.550%, 20/03/30 | 26,206            | 0.08            |
| USD 20,000   | Voya Financial Inc, 5.650%, 15/05/53                       | 21,300       | 0.07            | USD 18,000  | Zoetis Inc, 3.900%, 20/08/28                 | 20,466            | 0.06            |
| USD 20,000   | Vulcan Materials Co, 3.500%, 01/06/30                      | 22,027       | 0.07            | USD 10,000  | Zoetis Inc, 4.700%, 01/02/43                 | 12,790            | 0.04            |
| USD 20,000   | Walgreens Boots Alliance Inc, 3.800%, 18/11/24             | 21,783       | 0.07            | <b>Total United States</b>  |  | <b>25,952,595</b> | <b>80.31</b>    |
| USD 20,000   | Walgreens Boots Alliance Inc, 3.450%, 01/06/26             | 21,749       | 0.07            | <b>Total Corporate Bonds</b>  |  | <b>31,874,283</b> | <b>98.64</b>    |
| USD 20,000   | Walgreens Boots Alliance Inc, 4.100%, 15/04/50             | 21,928       | 0.07            | <b>Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market</b> |  | <b>31,874,283</b> | <b>98.64</b>    |
| USD 40,000   | Walt Disney Co, 3.350%, 24/03/25                           | 43,453       | 0.13            | <b>TOTAL INVESTMENTS</b>  |  | <b>31,874,283</b> | <b>98.64</b>    |
| USD 20,000   | Walt Disney Co, 2.000%, 01/09/29                           | 20,185       | 0.06            | <b>Other Net Assets/(Liabilities)</b>   |  | <b>440,836</b>    | <b>1.36</b>     |
| USD 39,000   | Walt Disney Co, 6.400%, 15/12/35                           | 57,061       | 0.18            | <b>TOTAL NET ASSETS</b>   |  | <b>32,315,119</b> | <b>100.00</b>   |
| USD 13,000   | Walt Disney Co, 2.750%, 01/09/49                           | 12,835       | 0.04            |   |  |                   |                 |
| USD 30,000   | Walt Disney Co, 4.700%, 23/03/50                           | 39,854       | 0.12            |   |  |                   |                 |
| USD 15,000   | Walt Disney Co, 3.800%, 13/05/60                           | 17,665       | 0.05            |   |  |                   |                 |
| USD 20,000   | Waste Management Inc, 2.400%, 15/05/23                     | 20,680       | 0.06            |   |  |                   |                 |
| USD 30,000   | Waste Management Inc, 2.500%, perpetual                    | 28,053       | 0.09            |   |  |                   |                 |
| USD 15,000   | WEC Energy Group Inc, 0.550%, 15/09/23                     | 14,980       | 0.05            |   |  |                   |                 |
| USD 30,000   | Welltower Inc, 4.000%, 01/06/25                            | 33,017       | 0.10            |   |  |                   |                 |
| USD 15,000   | Welltower Inc, 3.100%, 15/01/30                            | 15,934       | 0.05            |   |  |                   |                 |
| USD 20,000   | Western Digital Corp, 4.750%, 15/02/26                     | 22,175       | 0.07            |   |  |                   |                 |
| USD 20,000   | Westinghouse Air Brake Technologies Corp, 4.400%, 15/03/24 | 21,612       | 0.07            |   |  |                   |                 |
| USD 10,000   | Westlake Chemical Corp, 3.600%, 15/08/26                   | 10,902       | 0.03            |   |  |                   |                 |
| USD 20,000   | Westlake Chemical Corp, 5.000%, 15/08/46                   | 25,061       | 0.08            |   |  |                   |                 |
| USD 10,000   | Weyerhaeuser Co, 4.000%, 15/11/29                          | 11,393       | 0.04            |   |  |                   |                 |
| USD 10,000   | Weyerhaeuser Co, 7.375%, 15/03/32                          | 14,415       | 0.04            |   |  |                   |                 |
| USD 20,000   | Whirlpool Corp, 4.750%, 26/02/29                           | 23,689       | 0.07            |   |  |                   |                 |
| USD 30,000   | Williams Cos Inc, 4.550%, 24/06/24                         | 32,970       | 0.10            |   |  |                   |                 |
| USD 20,000   | Williams Cos Inc, 3.500%, 15/11/30                         | 21,843       | 0.07            |   |  |                   |                 |
| USD 10,000   | Williams Cos Inc, 4.850%, 01/03/48                         | 12,150       | 0.04            |   |  |                   |                 |
| USD 10,000   | Williams Partners LP, 3.750%, 15/06/27                     | 11,056       | 0.03            |   |  |                   |                 |

## Schedule of Investments

as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value  | Description   | Market Value     | % of Net Assets | 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 - 100.94%  |   |                  |                 | Corporate Bonds - 100.94% <i>(continued)</i>  |  |                  |                 |
| Australia  |   |                  |                 | Canada <i>(continued)</i>   |  |                  |                 |
| USD 300,000  | Australia & New Zealand Banking Group Ltd/New York NY, 2.050%, 21/11/22 | 307,260          | 0.38            | USD 100,000   | Canadian Pacific Railway Co, 4.000%, 01/06/28    | 113,689          | 0.14            |
| USD 100,000  | Barrick PD Australia Finance Pty Ltd, 5.950%, 15/10/39                  | 138,398          | 0.17            | USD 50,000  | Canadian Pacific Railway Co, 6.125%, 15/09/15    | 77,701           | 0.10            |
| USD 150,000  | BHP Billiton Finance USA Ltd, 3.850%, 30/09/23                          | 161,241          | 0.20            | USD 36,000  | Enbridge Inc, 3.500%, 10/06/24                   | 38,674           | 0.05            |
| USD 41,000   | BHP Billiton Finance USA Ltd, 4.125%, 24/02/42                          | 49,480           | 0.06            | USD 250,000   | Fortis Inc, 3.055%, 04/10/26                     | 268,795          | 0.33            |
| USD 250,000  | National Australia Bank Ltd, 2.500%, 22/05/22                           | 255,057          | 0.31            | USD 250,000   | National Bank of Canada, 2.100%, 01/02/23        | 256,502          | 0.31            |
| USD 4,000  | Rio Tinto Finance USA Ltd, 5.200%, 02/11/40                             | 5,483            | 0.01            | USD 50,000  | Rogers Communications Inc, 5.000%, 15/03/44      | 62,541           | 0.08            |
| USD 200,000  | Westpac Banking Corp, 2.000%, 13/01/23                                  | 205,132          | 0.25            | USD 50,000  | Rogers Communications Inc, 3.700%, 15/11/49      | 53,239           | 0.07            |
| USD 50,000   | Westpac Banking Corp, 2.650%, 16/01/30                                  | 53,578           | 0.06            | USD 200,000   | Royal Bank of Canada, 1.950%, 17/01/23           | 204,960          | 0.25            |
| <b>Total Australia</b>   |   | <b>1,175,629</b> | <b>1.44</b>     | USD 100,000   | Royal Bank of Canada, 1.150%, perpetual          | 100,552          | 0.12            |
| Bermuda  |   |                  |                 | USD 150,000   | Teck Resources Ltd, 3.900%, 15/07/30             | 162,007          | 0.20            |
| USD 200,000  | Aircastle Ltd, 5.000%, 01/04/23   | 213,952          | 0.26            | USD 100,000   | Teck Resources Ltd, 6.250%, 15/07/41             | 131,457          | 0.16            |
| USD 100,000  | Arch Capital Group Ltd, 3.635%, 30/06/50                                | 107,993          | 0.13            | USD 100,000   | TELUS Corp, 3.700%, 15/09/27                     | 112,291          | 0.14            |
| USD 150,000  | IHS Markit Ltd, 4.250%, 01/05/29  | 173,424          | 0.21            | USD 100,000   | Thomson Reuters Corp, 4.300%, 23/11/23           | 107,811          | 0.13            |
| <b>Total Bermuda</b>   |   | <b>495,369</b>   | <b>0.60</b>     | USD 100,000   | Thomson Reuters Corp, 5.850%, 15/04/40           | 138,154          | 0.17            |
| Canada   |   |                  |                 | USD 50,000  | Toronto-Dominion Bank, 1.800%, 13/07/21          | 50,026           | 0.06            |
| USD 200,000  | Bank of Montreal, 2.900%, 26/03/22                                      | 203,964          | 0.25            | USD 200,000   | Toronto-Dominion Bank, 0.750%, perpetual         | 198,092          | 0.24            |
| USD 100,000  | Bank Of Montreal, 3.300%, 05/02/24                                      | 107,093          | 0.13            | USD 50,000  | TransCanada PipeLines Ltd, 4.875%, 15/01/26      | 57,474           | 0.07            |
| USD 100,000  | Bank of Nova Scotia, 2.000%, 15/11/22                                   | 102,275          | 0.13            | USD 50,000  | TransCanada PipeLines Ltd, 7.625%, 15/01/39      | 77,647           | 0.09            |
| USD 150,000  | Bank of Nova Scotia, 2.200%, 03/02/25                                   | 156,606          | 0.19            | USD 50,000  | TransCanada PipeLines Ltd, 5.100%, 15/03/49      | 65,644           | 0.08            |
| USD 100,000  | Barrick Gold Corp, 5.250%, 01/04/42                                     | 131,670          | 0.16            | USD 200,000   | Waste Connections Inc, 3.500%, 01/05/29          | 220,320          | 0.27            |
| USD 200,000  | Bell Canada Inc, 4.464%, 01/04/48                                       | 248,180          | 0.30            | <b>Total Canada</b>   |  | <b>4,422,075</b> | <b>5.41</b>     |
| USD 100,000  | Brookfield Asset Management Inc, 4.000%, 15/01/25                       | 109,503          | 0.13            | Cayman Islands  |  |                  |                 |
| USD 150,000  | Brookfield Finance Inc, 3.900%, 25/01/28                                | 167,620          | 0.21            | USD 275,000   | Alibaba Group Holding Ltd, 3.600%, 28/11/24      | 298,886          | 0.37            |
| USD 50,000   | Brookfield Finance Inc, 4.700%, 20/09/47                                | 60,967           | 0.07            | USD 53,000  | JD.com Inc, 3.875%, 29/04/26                     | 58,385           | 0.07            |
| USD 100,000  | CANADIAN IMPERIAL BANK, 0.450%, perpetual                               | 100,005          | 0.12            | <b>Total Cayman Islands</b>   |  | <b>357,271</b>   | <b>0.44</b>     |
| USD 150,000  | Canadian Imperial Bank of Commerce, 2.606%, 22/07/23                    | 153,490          | 0.19            | France  |  |                  |                 |
| USD 100,000  | Canadian Imperial Bank of Commerce, 1.250%, perpetual                   | 99,571           | 0.12            | USD 91,000  | Orange SA, 9.000%, 01/03/31                      | 143,355          | 0.18            |
| USD 100,000  | Canadian National Railway Co, 3.200%, 02/08/46                          | 103,631          | 0.13            | USD 100,000   | Orange SA, 5.375%, 13/01/42                      | 134,979          | 0.16            |
| USD 50,000   | Canadian National Railway Co, 3.650%, 03/02/48                          | 55,484           | 0.07            | USD 50,000  | Sanofi, 3.375%, 19/06/23                         | 52,826           | 0.06            |
| USD 100,000  | Canadian National Railway Co, 4.450%, 20/01/49                          | 124,440          | 0.15            | USD 50,000  | Sanofi, 3.625%, 19/06/28                         | 57,073           | 0.07            |
|  |   |                  |                 | USD 50,000  | Total Capital International SA, 2.829%, 10/01/30 | 53,677           | 0.07            |
|  |   |                  |                 | USD 50,000  | Total Capital International SA, 3.127%, 29/05/50 | 50,743           | 0.06            |
|  |   |                  |                 | <b>Total France</b>   |  | <b>492,653</b>   | <b>0.60</b>     |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value  | Description   | Market Value | % of Net Assets | Nominal Value  | Description   | Market Value | % of Net Assets |
|--|---|--------------|-----------------|--|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |              |                 |
| Corporate Bonds - 100.94% (continued)  |   |              |                 | Corporate Bonds - 100.94% (continued)  |   |              |                 |
| Germany  |   |              |                 | Netherlands (continued)  |   |              |                 |
| USD 150,000  | Deutsche Bank AG, 1.447%, perpetual   | 150,803      | 0.18            | USD 50,000   | Shell International Finance BV, 0.375%, perpetual     | 50,003       | 0.06            |
| Total Germany  |   | 150,803      | 0.18            | USD 150,000  | Stellantis NV, 5.250%, 15/04/23                       | 161,737      | 0.20            |
| Ireland  |   |              |                 | Total Netherlands  |   |              |                 |
| USD 200,000  | Johnson Controls International plc / Tyco Fire & Security Finance SCA, 1.750%, 15/09/30 | 192,754      | 0.23            | Singapore  |   |              |                 |
| USD 150,000  | STERIS Irish FinCo UnLtd Co, 2.700%, perpetual  | 152,915      | 0.19            | USD 150,000  | Flex Ltd, 5.000%, 15/02/23                            | 159,914      | 0.20            |
| USD 100,000  | STERIS Irish FinCo UnLtd Co, 3.750%, perpetual  | 106,211      | 0.13            | USD 50,000   | Flex Ltd, 4.875%, 15/06/29                            | 57,754       | 0.07            |
| Total Ireland  |   | 451,880      | 0.55            | Total Singapore  |   |              |                 |
| Japan  |   |              |                 | Spain  |   |              |                 |
| USD 100,000  | Mitsubishi UFJ Financial Group Inc, 4.050%, 11/09/28                                    | 114,957      | 0.14            | USD 200,000  | Banco Bilbao Vizcaya Argentaria SA, 1.125%, perpetual | 198,378      | 0.24            |
| USD 200,000  | Mizuho Financial Group Inc, 1.241%, 10/07/24  | 202,670      | 0.25            | USD 150,000  | Telefonica Emisiones SA, 5.213%, 08/03/47             | 187,788      | 0.23            |
| USD 47,000   | Mizuho Financial Group Inc, 2.201%, 10/07/31  | 46,929       | 0.06            | Total Spain  |   |              |                 |
| USD 250,000  | Nomura Holdings Inc, 3.103%, 16/01/30   | 262,357      | 0.32            | Sweden   |   |              |                 |
| USD 150,000  | ORIX Corp, 3.250%, 04/12/24   | 161,601      | 0.20            | USD 105,000  | Telefonaktiebolaget LM Ericsson, 4.125%, 15/05/22     | 108,022      | 0.13            |
| USD 50,000   | ORIX Corp, 2.250%, perpetual  | 50,408       | 0.06            | Total Sweden   |   |              |                 |
| USD 250,000  | Sumitomo Mitsui Financial Group Inc, 2.348%, 15/01/25                                   | 261,270      | 0.32            | Switzerland  |   |              |                 |
| USD 100,000  | Toyota Motor Corp, 1.339%, perpetual  | 101,166      | 0.12            | USD 250,000  | Credit Suisse AG, 1.000%, 05/05/23                    | 252,548      | 0.31            |
| USD 25,000   | Toyota Motor Corp, 2.362%, perpetual  | 26,054       | 0.03            | Total Switzerland  |   |              |                 |
| Total Japan  |   | 1,227,412    | 1.50            | United Kingdom   |   |              |                 |
| Luxembourg   |   |              |                 | USD 50,000   | AstraZeneca PLC, 6.450%, 15/09/37                     | 74,529       | 0.09            |
| USD 50,000   | Ingersoll-Rand Luxembourg Finance SA, 3.800%, 21/03/29                                  | 56,443       | 0.07            | USD 150,000  | BAT International Finance PLC, 1.668%, perpetual      | 150,186      | 0.18            |
| Total Luxembourg   |   | 56,443       | 0.07            | USD 82,000   | British Telecommunications PLC, 9.625%, 15/12/30      | 127,158      | 0.16            |
| Mexico   |   |              |                 | USD 91,000   | Diageo Capital PLC, 2.625%, 29/04/23                  | 94,295       | 0.12            |
| USD 100,000  | America Movil SAB de CV, 6.125%, 30/03/40   | 141,757      | 0.17            | USD 41,000   | Diageo Capital PLC, 3.875%, 29/04/43                  | 48,362       | 0.06            |
| USD 100,000  | America Movil SAB de CV, 4.375%, 22/04/49   | 123,544      | 0.15            | USD 200,000  | Diageo Capital PLC, 1.375%, perpetual                 | 203,288      | 0.25            |
| USD 300,000  | Coca-Cola Femsa SAB de CV, 2.750%, 22/01/30   | 313,602      | 0.39            | USD 100,000  | GlaxoSmithKline Capital PLC, 0.534%, perpetual        | 100,157      | 0.12            |
| USD 150,000  | Fomento Economico Mexicano SAB de CV, 3.500%, 16/01/50                                  | 157,897      | 0.19            | USD 200,000  | HSBC Holdings PLC, 3.900%, 25/05/26                   | 222,294      | 0.27            |
| Total Mexico   |   | 736,800      | 0.90            | USD 200,000  | Lloyds Banking Group PLC, 1.000%, 11/05/24            | 200,514      | 0.24            |
| Netherlands  |   |              |                 | USD 200,000  | Royal Bank of Scotland Group PLC, 4.269%, 22/03/25    | 217,020      | 0.27            |
| USD 54,000   | Deutsche Telekom International Finance BV, 8.750%, 15/06/30                             | 80,876       | 0.10            | USD 100,000  | Vodafone Group PLC, 4.375%, 30/05/28                  | 116,326      | 0.14            |
| USD 200,000  | ING Groep NV, 1.000%, perpetual   | 201,762      | 0.25            | USD 50,000   | Vodafone Group PLC, 5.250%, 30/05/48                  | 65,543       | 0.08            |
| USD 102,000  | Koninklijke Philips NV, 6.875%, 11/03/38  | 155,358      | 0.19            | Total United Kingdom   |   |              |                 |
| USD 32,000   | Koninklijke Philips NV, 5.000%, 15/03/42  | 42,556       | 0.05            | United States  |   |              |                 |
| USD 50,000   | Shell International Finance BV, 4.000%, 10/05/46  | 58,482       | 0.07            | USD 50,000   | 3M Co, 3.250%, 26/08/49                               | 54,636       | 0.07            |
|  |   |              |                 | USD 200,000  | ABB Finance USA Inc, 2.875%, 08/05/22                 | 204,380      | 0.25            |
|  |   |              |                 | USD 98,000   | Abbott Laboratories, 3.875%, 15/09/25                 | 109,361      | 0.13            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value  | Description                                      | Market Value | % of Net Assets | Nominal Value  | Description  | Market Value | % of Net Assets |
|--|--|--------------|-----------------|--|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 |
| Corporate Bonds - 100.94% (continued)  |  |              |                 | Corporate Bonds - 100.94% (continued)  |  |              |                 |
| United States (continued)  |  |              |                 | United States (continued)  |  |              |                 |
| USD 50,000   | Abbott Laboratories, 1.400%, 30/06/30            | 48,364       | 0.06            | USD 100,000  | American Honda Finance Corp, 0.550%, perpetual       | 99,653       | 0.12            |
| USD 100,000  | Abbott Laboratories, 4.750%, 30/11/36            | 128,787      | 0.16            | USD 50,000   | American Honda Finance Corp, 2.000%, perpetual       | 51,301       | 0.06            |
| USD 200,000  | AbbVie Inc, 3.250%, 01/10/22                     | 205,586      | 0.25            | USD 150,000  | American International Group Inc, 4.125%, 15/02/24   | 163,323      | 0.20            |
| USD 50,000   | AbbVie Inc, 3.200%, 21/11/29                     | 54,268       | 0.07            | USD 100,000  | American International Group Inc, 4.750%, 01/04/48   | 127,032      | 0.16            |
| USD 50,000   | AbbVie Inc, 4.250%, 21/11/49                     | 59,949       | 0.07            | USD 49,000   | American Tower Corp, 3.500%, 31/01/23                | 51,332       | 0.06            |
| USD 200,000  | Activision Blizzard Inc, 2.500%, 15/09/50        | 179,774      | 0.22            | USD 100,000  | American Tower Corp, 3.800%, 15/08/29                | 111,534      | 0.14            |
| USD 300,000  | Adobe Inc, 1.900%, 01/02/25                      | 311,850      | 0.38            | USD 100,000  | American Tower Corp, 2.900%, 15/01/30                | 105,128      | 0.13            |
| USD 100,000  | Agilent Technologies Inc, 3.875%, 15/07/23       | 106,112      | 0.13            | USD 50,000   | American Tower Corp, 3.100%, 15/06/50                | 48,888       | 0.06            |
| USD 150,000  | Agilent Technologies Inc, 2.750%, 15/09/29       | 157,344      | 0.19            | USD 100,000  | American Water Capital Corp, 3.450%, 01/06/29        | 110,969      | 0.14            |
| USD 50,000   | Air Lease Corp, 1.875%, perpetual                | 50,046       | 0.06            | USD 25,000   | American Water Capital Corp, 4.150%, 01/06/49        | 30,190       | 0.04            |
| USD 100,000  | Air Products & Chemicals Inc, 2.800%, 15/05/50   | 100,204      | 0.12            | USD 123,000  | Ameriprise Financial Inc, 4.000%, 15/10/23           | 132,933      | 0.16            |
| USD 100,000  | Air Products and Chemicals Inc, 1.850%, 15/05/27 | 102,684      | 0.13            | USD 200,000  | Ameriprise Financial Inc, 3.000%, 02/04/25           | 214,228      | 0.26            |
| USD 100,000  | Allstate Corp, 3.280%, 15/12/26                  | 110,430      | 0.14            | USD 50,000   | AmerisourceBergen Corp, 3.250%, 01/03/25             | 53,693       | 0.07            |
| USD 50,000   | Allstate Corp, 3.850%, 10/08/49                  | 59,411       | 0.07            | USD 50,000   | AmerisourceBergen Corp, 3.450%, 15/12/27             | 54,561       | 0.07            |
| USD 100,000  | Ally Financial Inc, 3.050%, 05/06/23             | 104,331      | 0.13            | USD 25,000   | AmerisourceBergen Corp, 4.300%, 15/12/47             | 29,165       | 0.04            |
| USD 50,000   | Ally Financial Inc, 8.000%, 01/11/31             | 71,912       | 0.09            | USD 50,000   | Amgen Inc, 4.400%, 01/05/45                          | 60,632       | 0.07            |
| USD 50,000   | Alphabet Inc, 3.375%, 25/02/24                   | 53,764       | 0.07            | USD 25,000   | Amgen Inc, 2.770%, perpetual                         | 23,761       | 0.03            |
| USD 50,000   | Alphabet Inc, 1.998%, 15/08/26                   | 52,319       | 0.06            | USD 200,000  | Amphenol Corp, 4.350%, 01/06/29                      | 234,598      | 0.29            |
| USD 50,000   | Alphabet Inc, 1.900%, 15/08/40                   | 45,518       | 0.06            | USD 200,000  | Analog Devices Inc, 3.500%, 05/12/26                 | 221,624      | 0.27            |
| USD 50,000   | Altria Group Inc, 2.450%, 04/02/32               | 48,328       | 0.06            | USD 50,000   | Anheuser-Busch InBev Worldwide Inc, 3.500%, 01/06/30 | 55,571       | 0.07            |
| USD 54,000   | Altria Group Inc, 5.375%, 31/01/44               | 64,166       | 0.08            | USD 100,000  | Anheuser-Busch InBev Worldwide Inc, 4.350%, 01/06/40 | 119,001      | 0.15            |
| USD 25,000   | Altria Group Inc, 3.700%, 04/02/51               | 23,695       | 0.03            | USD 50,000   | Anheuser-Busch InBev Worldwide Inc, 4.500%, 01/06/50 | 60,969       | 0.07            |
| USD 150,000  | Amazon.com Inc, 2.400%, 22/02/23                 | 154,912      | 0.19            | USD 50,000   | Appalachian Power Co, 2.700%, perpetual              | 51,706       | 0.06            |
| USD 50,000   | Amazon.com Inc, 2.500%, 03/06/50                 | 47,226       | 0.06            | USD 100,000  | Apple Inc, 0.750%, 11/05/23                          | 100,829      | 0.12            |
| USD 50,000   | Amazon.com Inc, 4.250%, 22/08/57                 | 63,976       | 0.08            | USD 100,000  | Apple Inc, 0.550%, 20/08/25                          | 98,900       | 0.12            |
| USD 50,000   | Amazon.com Inc, 0.250%, perpetual                | 50,017       | 0.06            | USD 100,000  | Apple Inc, 4.500%, 23/02/36                          | 126,276      | 0.15            |
| USD 50,000   | Amazon.com Inc, 2.875%, perpetual                | 51,620       | 0.06            | USD 50,000   | Apple Inc, 2.950%, 11/09/49                          | 51,844       | 0.06            |
| USD 50,000   | Ameren Illinois Co, 3.700%, 01/12/47             | 57,195       | 0.07            | USD 50,000   | Apple Inc, 2.800%, 08/02/61                          | 48,908       | 0.06            |
| USD 50,000   | Ameren Illinois Co, 4.500%, 15/03/49             | 64,281       | 0.08            | USD 150,000  | Applied Materials Inc, 1.750%, perpetual             | 148,482      | 0.18            |
| USD 150,000  | American Express Co, 2.750%, 20/05/22            | 152,944      | 0.19            | USD 150,000  | Applied Materials Inc, 2.750%, perpetual             | 149,550      | 0.18            |
| USD 100,000  | American Express Co, 3.700%, 03/08/23            | 106,482      | 0.13            | USD 50,000   | Arch Capital Finance LLC, 4.011%, 15/12/26           | 56,554       | 0.07            |
| USD 150,000  | American Express Co, 2.500%, 30/07/24            | 158,086      | 0.19            | USD 200,000  | Archer-Daniels-Midland Co, 2.750%, 27/03/25          | 213,074      | 0.26            |
| USD 25,000   | American Express Co, 4.050%, 03/12/42            | 29,919       | 0.04            |  |  |              |                 |
| USD 100,000  | American Honda Finance Corp, 0.875%, 07/07/23    | 100,888      | 0.12            |  |  |              |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value  | Description   | Market Value | % of Net Assets | Nominal Value  | Description  | Market Value | % of Net Assets |
|--|---|--------------|-----------------|--|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 |
| Corporate Bonds - 100.94% (continued)  |   |              |                 | Corporate Bonds - 100.94% (continued)  |  |              |                 |
| United States (continued)  |   |              |                 | United States (continued)  |  |              |                 |
| USD 50,000   | Archer-Daniels-Midland Co, 4.500%, 15/03/49         | 66,619       | 0.08            | USD 50,000   | Berkshire Hathaway Inc, 3.125%, 15/03/26             | 54,661       | 0.07            |
| USD 275,000  | Ares Capital Corp, 3.625%, 19/01/22                 | 278,828      | 0.34            | USD 50,000   | Berkshire Hathaway Inc, 4.500%, 11/02/43             | 64,008       | 0.08            |
| USD 300,000  | Arizona Public Service Co, 3.350%, perpetual        | 320,277      | 0.39            | USD 200,000  | Best Buy Co Inc, 1.950%, 01/10/30                    | 193,718      | 0.24            |
| USD 100,000  | Arrow Electronics Inc, 3.250%, 08/09/24             | 106,442      | 0.13            | USD 100,000  | Biogen Inc, 3.150%, 01/05/50                         | 98,335       | 0.12            |
| USD 100,000  | Arrow Electronics Inc, 3.875%, 12/01/28             | 112,013      | 0.14            | USD 100,000  | Block Financial LLC, 2.500%, 15/07/28                | 100,411      | 0.12            |
| USD 50,000   | AT&T Inc, 4.350%, 01/03/29                          | 57,876       | 0.07            | USD 150,000  | Block Financial LLC, 3.875%, 15/08/30                | 162,196      | 0.20            |
| USD 150,000  | AT&T Inc, 3.500%, 01/06/41                          | 150,070      | 0.18            | USD 100,000  | BorgWarner Inc, 2.650%, 01/07/27                     | 106,049      | 0.13            |
| USD 50,000   | AT&T Inc, 4.500%, 09/03/48                          | 58,895       | 0.07            | USD 100,000  | Boston Properties LP, 3.650%, 01/02/26               | 110,229      | 0.13            |
| USD 150,000  | Atmos Energy Corp, 1.500%, 15/01/31                 | 142,231      | 0.17            | USD 100,000  | Boston Properties LP, 2.900%, perpetual              | 104,161      | 0.13            |
| USD 100,000  | Atmos Energy Corp, 4.300%, 01/10/48                 | 121,840      | 0.15            | USD 100,000  | Boston Scientific Corp, 2.650%, 01/06/30             | 103,380      | 0.13            |
| USD 250,000  | Automatic Data Processing Inc, 1.250%, 01/09/30     | 238,815      | 0.29            | USD 50,000   | Boston Scientific Corp, 4.700%, 01/03/49             | 63,999       | 0.08            |
| USD 45,000   | AutoZone Inc, 2.875%, 15/01/23                      | 46,381       | 0.06            | USD 50,000   | BP Capital Markets America Inc, 3.633%, 06/04/30     | 56,100       | 0.07            |
| USD 75,000   | AutoZone Inc, 3.250%, 15/04/25                      | 80,710       | 0.10            | USD 25,000   | BP Capital Markets America Inc, 2.939%, 04/06/51     | 23,976       | 0.03            |
| USD 100,000  | AutoZone Inc, 4.000%, 15/04/30                      | 113,758      | 0.14            | USD 25,000   | BP Capital Markets America Inc, 3.379%, 08/02/61     | 25,123       | 0.03            |
| USD 64,000   | AvalonBay Communities Inc, 2.950%, 15/09/22         | 65,596       | 0.08            | USD 100,000  | Brighthouse Financial Inc, 4.700%, 22/06/47          | 110,996      | 0.14            |
| USD 300,000  | AvalonBay Communities Inc, 2.300%, 01/03/30         | 307,386      | 0.38            | USD 100,000  | Bristol-Myers Squibb Co, 3.450%, 15/11/27            | 111,514      | 0.14            |
| USD 150,000  | Avangrid Inc, 3.200%, 15/04/25                      | 161,265      | 0.20            | USD 50,000   | Bristol-Myers Squibb Co, 3.250%, 01/08/42            | 53,806       | 0.07            |
| USD 150,000  | Avangrid Inc, 3.800%, 01/06/29                      | 169,401      | 0.21            | USD 24,000   | Brixmor Operating Partnership LP, 3.850%, 01/02/25   | 26,073       | 0.03            |
| USD 100,000  | Avery Dennison Corp, 2.650%, perpetual              | 102,924      | 0.13            | USD 200,000  | Brixmor Operating Partnership LP, 4.125%, 15/06/26   | 222,974      | 0.27            |
| USD 100,000  | Bank of America Corp, 1.486%, 19/05/24              | 101,767      | 0.12            | USD 100,000  | Brixmor Operating Partnership LP, 4.125%, 15/05/29   | 112,133      | 0.14            |
| USD 200,000  | Bank of America Corp, 2.015%, 13/02/26              | 206,200      | 0.25            | USD 100,000  | Broadcom Inc, 4.250%, 15/04/26                       | 112,140      | 0.14            |
| USD 100,000  | Bank of America Corp, 4.244%, 24/04/38              | 118,848      | 0.15            | USD 50,000   | Broadcom Inc, 5.000%, 15/04/30                       | 59,100       | 0.07            |
| USD 150,000  | Bank of New York Mellon Corp, 1.950%, 23/08/22      | 152,892      | 0.19            | USD 150,000  | Broadridge Financial Solutions Inc, 3.400%, 27/06/26 | 164,734      | 0.20            |
| USD 100,000  | Bank of New York Mellon Corp, 3.442%, 07/02/28      | 110,146      | 0.13            | USD 300,000  | Brown & Brown Inc, 2.375%, 15/03/31                  | 299,937      | 0.37            |
| USD 50,000   | Barrick North America Finance LLC, 5.750%, 01/05/43 | 70,389       | 0.09            | USD 100,000  | Bunge Ltd Finance Corp, 3.250%, 15/08/26             | 107,697      | 0.13            |
| USD 50,000   | BAT Capital Corp, 3.984%, 25/09/50                  | 48,834       | 0.06            | USD 100,000  | Burlington Northern Santa Fe LLC, 5.150%, 01/09/43   | 136,346      | 0.17            |
| USD 50,000   | Becton Dickinson and Co, 3.700%, 06/06/27           | 55,579       | 0.07            | USD 25,000   | Burlington Northern Santa Fe LLC, 4.050%, 15/06/48   | 30,212       | 0.04            |
| USD 100,000  | Becton Dickinson and Co, 4.685%, 15/12/44           | 124,698      | 0.15            | USD 200,000  | Camden Property Trust, 2.800%, 15/05/30              | 211,930      | 0.26            |
| USD 200,000  | Bemis Co Inc, 2.630%, 19/06/30                      | 204,852      | 0.25            | USD 150,000  | Campbell Soup Co, 3.950%, 15/03/25                   | 165,349      | 0.20            |
| USD 50,000   | Berkshire Hathaway Energy Co, 5.150%, 15/11/43      | 66,058       | 0.08            | USD 54,000   | Campbell Soup Co, 3.300%, 19/03/25                   | 58,186       | 0.07            |
| USD 50,000   | Berkshire Hathaway Energy Co, 2.850%, 15/05/51      | 48,548       | 0.06            |  |  |              |                 |
| USD 50,000   | Berkshire Hathaway Finance Corp, 2.850%, 15/10/50   | 49,847       | 0.06            |  |  |              |                 |
| USD 50,000   | Berkshire Hathaway Finance Corp, 1.450%, perpetual  | 48,869       | 0.06            |  |  |              |                 |



## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value  | Description   | Market Value | % of Net Assets | Nominal Value  | Description  | Market Value | % of Net Assets |
|--|---|--------------|-----------------|--|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 |
| Corporate Bonds - 100.94% (continued)  |   |              |                 | Corporate Bonds - 100.94% (continued)  |  |              |                 |
| United States (continued)  |   |              |                 | United States (continued)  |  |              |                 |
| USD 100,000  | Campbell Soup Co, 4.800%, 15/03/48  | 123,284      | 0.15            | USD 100,000  | Citizens Financial Group Inc, 2.850%, 27/07/26           | 106,626      | 0.13            |
| USD 200,000  | Capital One Financial Corp, 2.600%, 11/05/23  | 207,684      | 0.25            | USD 200,000  | Citrix Systems Inc, 4.500%, 01/12/27                     | 227,072      | 0.28            |
| USD 150,000  | Capital One Financial Corp, 3.650%, 11/05/27  | 166,785      | 0.20            | USD 82,000   | Clorox Co, 3.500%, 15/12/24                              | 89,138       | 0.11            |
| USD 100,000  | Carrier Global Corp, 2.242%, 15/02/25   | 104,038      | 0.13            | USD 50,000   | Clorox Co, 3.900%, 15/05/28                              | 56,955       | 0.07            |
| USD 200,000  | Caterpillar Financial Services Corp, 0.250%, perpetual  | 199,828      | 0.24            | USD 50,000   | Clorox Co, 1.800%, 15/05/30                              | 49,175       | 0.06            |
| USD 50,000   | Caterpillar Inc, 3.250%, 09/04/50   | 55,416       | 0.07            | USD 32,000   | CME Group Inc, 3.000%, 15/09/22                          | 33,021       | 0.04            |
| USD 134,000  | CBRE Services Inc, 4.875%, 01/03/26   | 155,136      | 0.19            | USD 50,000   | CME Group Inc, 3.750%, 15/06/28                          | 57,009       | 0.07            |
| USD 100,000  | CBRE Services Inc, 2.500%, perpetual  | 101,346      | 0.12            | USD 50,000   | CME Group Inc, 4.150%, 15/06/48                          | 65,122       | 0.08            |
| USD 200,000  | Celanese US Holdings LLC, 3.500%, 08/05/24  | 214,088      | 0.26            | USD 200,000  | CNH Industrial Capital LLC, 1.950%, 02/07/23             | 205,040      | 0.25            |
| USD 100,000  | Charles Schwab Corp, 3.550%, 01/02/24   | 107,599      | 0.13            | USD 100,000  | CNH Industrial Capital LLC, 1.875%, perpetual            | 101,848      | 0.12            |
| USD 100,000  | Charles Schwab Corp, 0.900%, 11/03/26   | 99,287       | 0.12            | USD 100,000  | CNO Financial Group Inc, 5.250%, 30/05/25                | 113,448      | 0.14            |
| USD 50,000   | Charles Schwab Corp, 1.650%, perpetual  | 48,572       | 0.06            | USD 50,000   | Coca-Cola Co, 2.125%, 06/09/29                           | 51,543       | 0.06            |
| USD 50,000   | Charter Communications Operating LLC / Charter Communications Operating Capital, 2.300%, 01/02/32   | 48,157       | 0.06            | USD 50,000   | Coca-Cola Co, 2.250%, perpetual                          | 51,194       | 0.06            |
| USD 100,000  | Charter Communications Operating LLC / Charter Communications Operating Capital, 3.700%, 01/04/51   | 99,516       | 0.12            | USD 100,000  | Coca-Cola Co, 2.875%, perpetual                          | 103,611      | 0.13            |
| USD 25,000   | Charter Communications Operating LLC / Charter Communications Operating Capital, 3.850%, 01/04/61   | 24,575       | 0.03            | USD 123,000  | Colgate-Palmolive Co, 4.000%, 15/08/45                   | 154,629      | 0.19            |
| USD 100,000  | Charter Communications Operating LLC Via Charter Communications Operating Capital, 6.384%, 23/10/35 | 134,010      | 0.16            | USD 50,000   | Colgate-Palmolive Co, 3.700%, perpetual                  | 60,354       | 0.07            |
| USD 50,000   | Chubb Corp, 6.500%, 15/05/38  | 75,694       | 0.09            | USD 300,000  | Columbia Pipeline Group Inc, 4.500%, 01/06/25            | 337,218      | 0.41            |
| USD 50,000   | Chubb INA Holdings Inc, 3.150%, 15/03/25  | 54,029       | 0.07            | USD 50,000   | Columbia Pipeline Group Inc, 5.800%, 01/06/45            | 68,203       | 0.08            |
| USD 100,000  | Cigna Corp, 2.400%, 15/03/30  | 102,104      | 0.12            | USD 50,000   | Comcast Corp, 1.500%, 15/02/31                           | 47,376       | 0.06            |
| USD 250,000  | Cintas Corp No 2, 3.700%, 01/04/27  | 279,840      | 0.34            | USD 41,000   | Comcast Corp, 4.650%, 15/07/42                           | 51,810       | 0.06            |
| USD 100,000  | Cisco Systems Inc, 2.500%, 20/09/26   | 107,295      | 0.13            | USD 250,000  | Comerica Bank, 2.500%, perpetual                         | 263,282      | 0.32            |
| USD 100,000  | Cisco Systems Inc, 5.500%, 15/01/40   | 141,484      | 0.17            | USD 100,000  | Conagra Brands Inc, 1.375%, 01/11/27                     | 97,591       | 0.12            |
| USD 150,000  | Citigroup Inc, 2.750%, 25/04/22   | 152,736      | 0.19            | USD 50,000   | Conagra Brands Inc, 5.300%, 01/11/38                     | 63,594       | 0.08            |
| USD 50,000   | Citigroup Inc, 1.678%, 15/05/24   | 51,059       | 0.06            | USD 61,000   | Consolidated Edison Co of New York Inc, 3.950%, 01/03/43 | 68,560       | 0.08            |
| USD 100,000  | Citigroup Inc, 3.106%, 08/04/26   | 106,984      | 0.13            | USD 100,000  | Consolidated Edison Co of New York Inc, 3.950%, 01/04/50 | 113,730      | 0.14            |
| USD 100,000  | Citigroup Inc, 4.412%, 31/03/31   | 116,910      | 0.14            | USD 150,000  | Constellation Brands Inc, 4.400%, 15/11/25               | 169,402      | 0.21            |
| USD 25,000   | Citigroup Inc, 5.316%, 26/03/41   | 33,530       | 0.04            | USD 150,000  | Consumers Energy Co, 4.350%, 15/04/49                    | 191,707      | 0.23            |
| USD 250,000  | Citizens Bank NA, 2.250%, perpetual   | 261,212      | 0.32            | USD 73,000   | Corning Inc, 4.750%, 15/03/42                            | 91,327       | 0.11            |
|  |   |              |                 | USD 50,000   | Costco Wholesale Corp, 2.750%, 18/05/24                  | 53,002       | 0.06            |
|  |   |              |                 | USD 100,000  | Crown Castle International Corp, 3.150%, 15/07/23        | 105,063      | 0.13            |
|  |   |              |                 | USD 25,000   | Crown Castle International Corp, 2.900%, 01/04/41        | 24,283       | 0.03            |
|  |   |              |                 | USD 25,000   | Crown Castle International Corp, 2.100%, perpetual       | 24,383       | 0.03            |
|  |   |              |                 | USD 100,000  | CSX Corp, 4.250%, 15/03/29                               | 116,250      | 0.14            |
|  |   |              |                 | USD 100,000  | CSX Corp, 3.800%, perpetual                              | 114,650      | 0.14            |
|  |   |              |                 | USD 150,000  | Cummins Inc, 3.650%, 01/10/23                            | 159,687      | 0.20            |
|  |   |              |                 | USD 25,000   | Cummins Inc, 4.875%, 01/10/43                            | 33,055       | 0.04            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value  | Description   | Market Value | % of Net Assets | Nominal Value  | Description  | Market Value | % of Net Assets |
|--|---|--------------|-----------------|--|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 |
| Corporate Bonds - 100.94% (continued)  |   |              |                 | Corporate Bonds - 100.94% (continued)  |  |              |                 |
| United States (continued)  |   |              |                 | United States (continued)  |  |              |                 |
| USD 50,000   | Cummins Inc, 2.600%, 01/09/50                         | 47,616       | 0.06            | USD 249,000  | Emerson Electric Co, 2.625%, 15/02/23                        | 256,911      | 0.31            |
| USD 100,000  | CVS Health Corp, 3.700%, 09/03/23                     | 105,278      | 0.13            | USD 150,000  | Enable Midstream Partners LP, 4.400%, 15/03/27               | 165,841      | 0.20            |
| USD 100,000  | CyrusOne LP / CyrusOne Finance Corp, 2.900%, 15/11/24 | 105,572      | 0.13            | USD 100,000  | Enable Midstream Partners LP, 4.150%, 15/09/29               | 109,484      | 0.13            |
| USD 100,000  | CyrusOne LP / CyrusOne Finance Corp, 3.450%, 15/11/29 | 106,505      | 0.13            | USD 50,000   | Entergy Corp, 3.750%, 15/06/50                               | 54,790       | 0.07            |
| USD 150,000  | Danaher Corp, 3.350%, 15/09/25                        | 164,110      | 0.20            | USD 50,000   | Entergy Corp, 2.400%, perpetual                              | 49,964       | 0.06            |
| USD 100,000  | Danaher Corp, 4.375%, 15/09/45                        | 125,011      | 0.15            | USD 50,000   | Entergy Louisiana LLC, 4.000%, 15/03/33                      | 58,584       | 0.07            |
| USD 50,000   | Deere & Co, 3.100%, 15/04/30                          | 55,232       | 0.07            | USD 41,000   | Enterprise Products Operating LLC, 4.050%, 15/02/22          | 41,939       | 0.05            |
| USD 100,000  | Dell International LLC / EMC Corp, 6.200%, 15/07/30   | 128,572      | 0.16            | USD 41,000   | Enterprise Products Operating LLC, 5.700%, 15/02/42          | 55,311       | 0.07            |
| USD 50,000   | Dell International LLC / EMC Corp, 8.350%, perpetual  | 81,802       | 0.10            | USD 82,000   | Enterprise Products Operating LLC, 4.450%, 15/02/43          | 96,923       | 0.12            |
| USD 50,000   | Devon Energy Corp, 5.000%, 15/06/45                   | 58,839       | 0.07            | USD 50,000   | Enterprise Products Operating LLC, 3.700%, 31/01/51          | 53,726       | 0.07            |
| USD 150,000  | Digital Realty Trust LP, 3.700%, 15/08/27             | 168,094      | 0.21            | USD 25,000   | EOG Resources Inc, 4.950%, 15/04/50                          | 33,399       | 0.04            |
| USD 100,000  | Digital Realty Trust LP, 4.450%, 15/07/28             | 115,969      | 0.14            | USD 14,000   | Equifax Inc, 3.300%, 15/12/22                                | 14,480       | 0.02            |
| USD 115,000  | Digital Realty Trust LP, 3.600%, 01/07/29             | 127,858      | 0.16            | USD 150,000  | Equinix Inc, 2.150%, 15/07/30                                | 149,007      | 0.18            |
| USD 250,000  | Discover Bank, 3.350%, 06/02/23                       | 260,675      | 0.32            | USD 50,000   | Equinix Inc, 3.000%, 15/07/50                                | 47,945       | 0.06            |
| USD 100,000  | Discover Financial Services, 4.100%, 09/02/27         | 112,060      | 0.14            | USD 47,000   | ERP Operating LP, 4.625%, 15/12/21                           | 47,415       | 0.06            |
| USD 75,000   | Discovery Communications LLC, 4.125%, 15/05/29        | 84,224       | 0.10            | USD 150,000  | ERP Operating LP, 3.500%, 01/03/28                           | 165,853      | 0.20            |
| USD 70,000   | Discovery Communications LLC, 5.300%, 15/05/49        | 88,273       | 0.11            | USD 250,000  | Essex Portfolio LP, 3.000%, perpetual                        | 263,040      | 0.32            |
| USD 50,000   | Dollar General Corp, 3.500%, 03/04/30                 | 54,991       | 0.07            | USD 50,000   | Estee Lauder Cos Inc, 3.150%, 15/03/27                       | 55,015       | 0.07            |
| USD 82,000   | DTE Electric Co, 3.375%, 01/03/25                     | 88,672       | 0.11            | USD 50,000   | Estee Lauder Cos Inc, 2.600%, 15/04/30                       | 52,854       | 0.06            |
| USD 50,000   | Duke Energy Corp, 2.400%, 15/08/22                    | 51,047       | 0.06            | USD 200,000  | Everest Reinsurance Holdings Inc, 3.500%, 15/10/50           | 213,458      | 0.26            |
| USD 50,000   | Duke Energy Florida LLC, 3.800%, 15/07/28             | 56,631       | 0.07            | USD 100,000  | Every Inc, 2.450%, 15/09/24                                  | 104,732      | 0.13            |
| USD 50,000   | Eastman Chemical Co, 4.500%, perpetual                | 58,315       | 0.07            | USD 100,000  | Everyg Kansas Central Inc, 3.450%, 15/04/50                  | 109,385      | 0.13            |
| USD 100,000  | Eaton Corp, 2.750%, 02/11/22                          | 103,241      | 0.13            | USD 74,000   | Everyg Metro Inc, 6.050%, 15/11/35                           | 101,162      | 0.12            |
| USD 50,000   | Eaton Corp, 3.103%, 15/09/27                          | 54,401       | 0.07            | USD 150,000  | Exelon Corp, 5.100%, 15/06/45                                | 196,516      | 0.24            |
| USD 50,000   | Eaton Corp, 4.000%, 02/11/32                          | 58,247       | 0.07            | USD 100,000  | Exelon Generation Co LLC, 3.250%, 01/06/25                   | 107,811      | 0.13            |
| USD 100,000  | eBay Inc, 2.750%, 30/01/23                            | 103,567      | 0.13            | USD 200,000  | Exxon Mobil Corp, 2.397%, 06/03/22                           | 202,246      | 0.25            |
| USD 100,000  | eBay Inc, 1.900%, 11/03/25                            | 103,406      | 0.13            | USD 150,000  | Fidelity National Financial Inc, 2.450%, perpetual           | 149,599      | 0.18            |
| USD 50,000   | eBay Inc, 2.700%, 11/03/30                            | 52,012       | 0.06            | USD 50,000   | Fidelity National Information Services Inc, 3.100%, 01/03/41 | 51,369       | 0.06            |
| USD 50,000   | eBay Inc, 4.000%, 15/07/42                            | 56,091       | 0.07            | USD 250,000  | Fifth Third Bancorp, 3.650%, 25/01/24                        | 267,937      | 0.33            |
| USD 150,000  | Ecolab Inc, 3.250%, 01/12/27                          | 165,169      | 0.20            | USD 100,000  | Fifth Third Bancorp, 2.550%, 05/05/27                        | 105,737      | 0.13            |
| USD 50,000   | Ecolab Inc, 3.950%, 01/12/47                          | 60,355       | 0.07            | USD 250,000  | First Republic Bank, 1.912%, 12/02/24                        | 255,180      | 0.31            |
| USD 100,000  | EI du Pont de Nemours and Co, 2.300%, perpetual       | 102,542      | 0.13            | USD 50,000   | Fiserv Inc, 2.250%, 01/06/27                                 | 51,887       | 0.06            |
| USD 100,000  | Electronic Arts Inc, 1.850%, 15/02/31                 | 96,700       | 0.12            | USD 100,000  | Fiserv Inc, 3.500%, 01/07/29                                 | 110,082      | 0.13            |
| USD 200,000  | Eli Lilly & Co, 3.375%, 15/03/29                      | 224,450      | 0.27            |  |  |              |                 |
| USD 150,000  | Eli Lilly and Co, 2.500%, perpetual                   | 137,293      | 0.17            |  |  |              |                 |
| USD 50,000   | Emerson Electric Co, 2.625%, 01/12/21                 | 50,396       | 0.06            |  |  |              |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value  | Description   | Market Value | % of Net Assets | Nominal Value  | Description  | Market Value | % of Net Assets |
|--|---|--------------|-----------------|--|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 |
| Corporate Bonds - 100.94% (continued)  |   |              |                 | Corporate Bonds - 100.94% (continued)  |  |              |                 |
| United States (continued)  |   |              |                 | United States (continued)  |  |              |                 |
| USD 50,000   | Fiserv Inc, 4.400%, 01/07/49                              | 60,231       | 0.07            | USD 100,000  | Healthpeak Properties Inc, 3.500%, 15/07/29              | 110,652      | 0.14            |
| USD 109,000  | Florida Power & Light Co, 4.050%, 01/10/44                | 132,670      | 0.16            | USD 100,000  | Hershey Co, 3.375%, 15/05/23                             | 105,227      | 0.13            |
| USD 200,000  | Flowserve Corp, 3.500%, perpetual                         | 211,066      | 0.26            | USD 100,000  | Hershey Co, 2.300%, 15/08/26                             | 106,099      | 0.13            |
| USD 150,000  | FMC Corp, 3.450%, perpetual                               | 163,618      | 0.20            | USD 100,000  | Hess Corp, 5.800%, 01/04/47                              | 130,543      | 0.16            |
| USD 152,000  | Fortune Brands Home & Security Inc, 4.000%, 21/09/23      | 162,950      | 0.20            | USD 100,000  | Home Depot Inc, 1.375%, 15/03/31                         | 95,719       | 0.12            |
| USD 50,000   | Fox Corp, 3.500%, 08/04/30                                | 55,106       | 0.07            | USD 50,000   | Home Depot Inc, 3.300%, 15/04/40                         | 54,818       | 0.07            |
| USD 100,000  | Fox Corp, 5.476%, 25/01/39                                | 129,295      | 0.16            | USD 61,000   | Home Depot Inc, 4.875%, 15/02/44                         | 81,243       | 0.10            |
| USD 200,000  | GATX Corp, 4.700%, perpetual                              | 234,408      | 0.29            | USD 100,000  | Home Depot Inc, 2.375%, 15/03/51                         | 92,507       | 0.11            |
| USD 50,000   | General Mills Inc, 4.200%, 17/04/28                       | 57,653       | 0.07            | USD 200,000  | Hormel Foods Corp, 1.800%, 11/06/30                      | 198,554      | 0.24            |
| USD 100,000  | General Mills Inc, 2.875%, 15/04/30                       | 106,035      | 0.13            | USD 50,000   | HP Inc, 2.200%, 17/06/25                                 | 51,906       | 0.06            |
| USD 25,000   | General Motors Co, 6.750%, 01/04/46                       | 36,099       | 0.04            | USD 150,000  | HP Inc, 3.400%, 17/06/30                                 | 160,717      | 0.20            |
| USD 50,000   | General Motors Financial Co Inc, 1.700%, 18/08/23         | 51,011       | 0.06            | USD 57,000   | HP Inc, 6.000%, 15/09/41                                 | 74,965       | 0.09            |
| USD 100,000  | General Motors Financial Co Inc, 1.250%, 08/01/26         | 99,336       | 0.12            | USD 50,000   | Hubbell Inc, 3.350%, 01/03/26                            | 54,053       | 0.07            |
| USD 25,000   | General Motors Financial Co Inc, 2.350%, 08/01/31         | 24,662       | 0.03            | USD 250,000  | Huntington Bancshares Inc, 2.300%, 14/01/22              | 252,337      | 0.31            |
| USD 150,000  | Georgia Power Co, 2.100%, 30/07/23                        | 154,935      | 0.19            | USD 100,000  | Huntington Bancshares Inc, 4.000%, 15/05/25              | 111,000      | 0.14            |
| USD 100,000  | Gilead Sciences Inc, 3.650%, 01/03/26                     | 110,292      | 0.14            | USD 50,000   | Huntington Bancshares Inc/OH, 2.550%, perpetual          | 52,115       | 0.06            |
| USD 50,000   | Gilead Sciences Inc, 4.750%, 01/03/46                     | 63,400       | 0.08            | USD 64,000   | Illinois Tool Works Inc, 3.500%, 01/03/24                | 68,550       | 0.08            |
| USD 50,000   | GlaxoSmithKline Capital Inc, 3.875%, 15/05/28             | 57,294       | 0.07            | USD 145,000  | Illinois Tool Works Inc, 3.900%, 01/09/42                | 173,130      | 0.21            |
| USD 50,000   | GlaxoSmithKline Capital Inc, 6.375%, 15/05/38             | 74,862       | 0.09            | USD 200,000  | Illumina Inc, 0.550%, perpetual                          | 200,294      | 0.25            |
| USD 159,000  | Global Payments Inc, 3.750%, 01/06/23                     | 167,333      | 0.20            | USD 59,000   | Ingersoll-Rand Global Holding Co Ltd, 4.250%, 15/06/23   | 63,273       | 0.08            |
| USD 200,000  | GLP Capital LP / GLP Financing II Inc, 5.300%, 15/01/29   | 233,530      | 0.29            | USD 54,000   | Ingersoll-Rand Global Holding Co Ltd, 5.750%, 15/06/43   | 78,042       | 0.10            |
| USD 100,000  | GLP Capital LP Via GLP Financing II Inc, 5.250%, 01/06/25 | 112,653      | 0.14            | USD 50,000   | Ingredion Inc, 2.900%, 01/06/30                          | 52,407       | 0.06            |
| USD 100,000  | Goldman Sachs Group Inc, 0.627%, 17/11/23                 | 100,054      | 0.12            | USD 50,000   | Intel Corp, 2.350%, 11/05/22                             | 50,834       | 0.06            |
| USD 100,000  | Goldman Sachs Group Inc, 1.093%, 09/12/26                 | 98,469       | 0.12            | USD 50,000   | Intel Corp, 4.750%, 25/03/50                             | 66,387       | 0.08            |
| USD 6,000  | Halliburton Co, 3.500%, 01/08/23                          | 6,323        | 0.01            | USD 150,000  | Intercontinental Exchange Inc, 3.750%, 01/12/25          | 166,149      | 0.20            |
| USD 150,000  | Hartford Financial Services Group Inc, 2.800%, 19/08/29   | 158,031      | 0.19            | USD 50,000   | Intercontinental Exchange Inc, 4.250%, 21/09/48          | 59,100       | 0.07            |
| USD 200,000  | Hartford Financial Services Group Inc, 4.400%, 15/03/48   | 245,692      | 0.30            | USD 100,000  | International Business Machines Corp, 1.700%, 15/05/27   | 101,298      | 0.12            |
| USD 100,000  | Hasbro Inc, 3.550%, 19/11/26                              | 109,597      | 0.13            | USD 150,000  | International Flavors & Fragrances Inc, 5.000%, 26/09/48 | 194,281      | 0.24            |
| USD 100,000  | Hasbro Inc, 6.350%, 15/03/40                              | 139,279      | 0.17            | USD 150,000  | International Paper Co, 5.150%, 15/05/46                 | 200,832      | 0.25            |
| USD 50,000   | HCA Inc, 5.250%, 15/06/26                                 | 57,839       | 0.07            | USD 46,000   | Interpublic Group of Cos Inc, 4.200%, 15/04/24           | 50,086       | 0.06            |
| USD 100,000  | HCA Inc, 4.125%, 15/06/29                                 | 112,768      | 0.14            | USD 250,000  | Interstate Power & Light Co, 3.250%, 01/12/24            | 268,995      | 0.33            |
| USD 50,000   | HCA Inc, 5.500%, 15/06/47                                 | 65,112       | 0.08            | USD 50,000   | Interstate Power & Light Co, 4.100%, 26/09/28            | 57,430       | 0.07            |
| USD 50,000   | HCA Inc, 5.250%, 15/06/49                                 | 63,819       | 0.08            | USD 100,000  | ITC Holdings Corp, 3.350%, 15/11/27                      | 109,137      | 0.13            |
| USD 50,000   | Healthcare Trust of America Holdings LP, 3.100%, 15/02/30 | 53,090       | 0.07            |  |  |              |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value  | Description  | Market Value | % of Net Assets | Nominal Value  | Description   | Market Value | % of Net Assets |
|--|--|--------------|-----------------|--|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |              |                 |
| Corporate Bonds - 100.94% (continued)  |  |              |                 | Corporate Bonds - 100.94% (continued)  |   |              |                 |
| United States (continued)  |  |              |                 | United States (continued)  |   |              |                 |
| USD 200,000  | ITC Holdings Corp, 2.700%, perpetual               | 205,640      | 0.25            | USD 139,000  | L3Harris Technologies Inc, 4.400%, 15/06/28           | 161,414      | 0.20            |
| USD 96,000   | Jabil Inc, 4.700%, 15/09/22                        | 100,708      | 0.12            | USD 100,000  | L3Harris Technologies Inc, 3.850%, perpetual          | 106,329      | 0.13            |
| USD 150,000  | Jabil Inc, 3.950%, 12/01/28                        | 166,789      | 0.20            | USD 100,000  | L3Harris Technologies Inc, 1.800%, perpetual          | 97,197       | 0.12            |
| USD 150,000  | Jefferies Group LLC, 5.125%, 20/01/23              | 160,396      | 0.20            | USD 50,000   | Laboratory Corp of America Holdings, 3.600%, 01/09/27 | 55,337       | 0.07            |
| USD 150,000  | Jefferies Group LLC, 2.750%, perpetual             | 150,774      | 0.18            | USD 25,000   | Laboratory Corp of America Holdings, 4.700%, 01/02/45 | 30,033       | 0.04            |
| USD 100,000  | JM Smucker Co, 2.375%, 15/03/30                    | 101,952      | 0.12            | USD 50,000   | Lam Research Corp, 3.750%, 15/03/26                   | 56,021       | 0.07            |
| USD 220,000  | John Deere Capital Corp, 2.650%, 24/06/24          | 234,098      | 0.29            | USD 50,000   | Lam Research Corp, 1.900%, 15/06/30                   | 50,191       | 0.06            |
| USD 100,000  | JPMorgan Chase & Co, 1.514%, 01/06/24              | 101,889      | 0.12            | USD 50,000   | Lam Research Corp, 2.875%, 15/06/50                   | 50,592       | 0.06            |
| USD 104,000  | JPMorgan Chase & Co, 3.125%, 23/01/25              | 111,603      | 0.14            | USD 50,000   | Lear Corp, 3.800%, 15/09/27                           | 55,127       | 0.07            |
| USD 100,000  | JPMorgan Chase & Co, 2.301%, 15/10/25              | 104,068      | 0.13            | USD 125,000  | Lear Corp, 5.250%, 15/05/49                           | 157,605      | 0.19            |
| USD 50,000   | JPMorgan Chase & Co, 1.764%, 19/11/31              | 48,021       | 0.06            | USD 150,000  | Leggett & Platt Inc, 4.400%, 15/03/29                 | 171,660      | 0.21            |
| USD 100,000  | JPMorgan Chase & Co, 3.157%, 22/04/42              | 104,124      | 0.13            | USD 100,000  | Leidos Inc, 4.375%, 15/05/30                          | 113,458      | 0.14            |
| USD 50,000   | JPMorgan Chase & Co, 3.897%, 23/01/49              | 58,102       | 0.07            | USD 100,000  | Leidos Inc, 2.300%, perpetual                         | 97,976       | 0.12            |
| USD 100,000  | Juniper Networks Inc, 3.750%, 15/08/29             | 111,314      | 0.14            | USD 200,000  | Lennar Corp, 4.500%, 30/04/24                         | 218,842      | 0.27            |
| USD 100,000  | Keurig Dr Pepper Inc, 4.597%, 25/05/28             | 117,440      | 0.14            | USD 100,000  | Linde Inc/CT, 1.100%, perpetual                       | 94,014       | 0.12            |
| USD 100,000  | Keurig Dr Pepper Inc, 2.250%, 15/03/31             | 100,832      | 0.12            | USD 36,000   | Loews Corp, 2.625%, 15/05/23                          | 37,295       | 0.05            |
| USD 250,000  | KeyBank NA/Cleveland OH, 0.423%, perpetual         | 249,995      | 0.31            | USD 41,000   | Lowe's Cos Inc, 3.875%, 15/09/23                      | 43,762       | 0.05            |
| USD 50,000   | KeyCorp, 2.550%, 01/10/29                          | 52,366       | 0.06            | USD 100,000  | LYB International Finance III LLC, 4.200%, 01/05/50   | 114,702      | 0.14            |
| USD 50,000   | Keysight Technologies Inc, 4.600%, 06/04/27        | 58,074       | 0.07            | USD 200,000  | M&T Bank Corp, 3.550%, 26/07/23                       | 212,488      | 0.26            |
| USD 50,000   | Keysight Technologies Inc, 3.000%, 30/10/29        | 52,889       | 0.06            | USD 50,000   | Magellan Midstream Partners LP, 4.850%, 01/02/49      | 60,577       | 0.07            |
| USD 50,000   | Kimberly-Clark Corp, 3.200%, 25/04/29              | 55,383       | 0.07            | USD 100,000  | Markel Corp, 5.000%, 05/04/46                         | 128,514      | 0.16            |
| USD 100,000  | Kimco Realty Corp, 3.300%, 01/02/25                | 107,755      | 0.13            | USD 150,000  | Markel Corp, 4.150%, 17/09/50                         | 173,269      | 0.21            |
| USD 100,000  | Kimco Realty Corp, 2.800%, 01/10/26                | 106,112      | 0.13            | USD 100,000  | Marriott International Inc, 5.750%, 01/05/25          | 115,468      | 0.14            |
| USD 114,000  | Kimco Realty Corp, 4.250%, 01/04/45                | 132,117      | 0.16            | USD 50,000   | Marriott International Inc/MD, 3.500%, 15/10/32       | 53,160       | 0.07            |
| USD 50,000   | Kinder Morgan Energy Partners LP, 5.000%, 15/08/42 | 59,859       | 0.07            | USD 50,000   | Marsh & McLennan Cos Inc, 3.875%, 15/03/24            | 54,242       | 0.07            |
| USD 150,000  | Kinder Morgan Inc, 2.000%, 15/02/31                | 144,403      | 0.18            | USD 150,000  | Martin Marietta Materials Inc, 3.500%, 15/12/27       | 165,214      | 0.20            |
| USD 50,000   | Kinder Morgan Inc, 5.200%, 01/03/48                | 62,858       | 0.08            | USD 100,000  | Martin Marietta Materials Inc, 2.500%, 15/03/30       | 101,692      | 0.12            |
| USD 150,000  | KLA Corp, 4.650%, 01/11/24                         | 167,493      | 0.20            | USD 100,000  | Martin Marietta Materials Inc, 4.250%, 15/12/47       | 116,829      | 0.14            |
| USD 100,000  | KLA Corp, 3.300%, 01/03/50                         | 106,249      | 0.13            | USD 150,000  | Masco Corp, 1.500%, 15/02/28                          | 146,284      | 0.18            |
| USD 50,000   | Kroger Co, 4.500%, 15/01/29                        | 59,105       | 0.07            | USD 150,000  | Masco Corp, 2.000%, 15/02/31                          | 146,283      | 0.18            |
| USD 50,000   | Kroger Co, 4.450%, 01/02/47                        | 59,760       | 0.07            | USD 50,000   | Mastercard Inc, 3.950%, 26/02/48                      | 60,849       | 0.07            |
| USD 100,000  | L3Harris Technologies Inc, 3.832%, 27/04/25        | 109,671      | 0.13            | USD 100,000  | McCormick & Co Inc, 2.700%, 15/08/22                  | 102,356      | 0.13            |
|  |  |              |                 | USD 50,000   | McCormick & Co Inc, 0.900%, perpetual                 | 49,137       | 0.06            |
|  |  |              |                 | USD 50,000   | McCormick & Co Inc, 1.850%, perpetual                 | 48,338       | 0.06            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value  | Description                                   | Market Value | % of Net Assets | Nominal Value  | Description                                      | Market Value | % of Net Assets |
|--|---|--------------|-----------------|--|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 |
| Corporate Bonds - 100.94% (continued)  |   |              |                 | Corporate Bonds - 100.94% (continued)  |  |              |                 |
| United States (continued)  |   |              |                 | United States (continued)  |  |              |                 |
| USD 50,000   | McDonald's Corp, 4.875%, 09/12/45             | 64,369       | 0.08            | USD 59,000   | Newmont Goldcorp Corp, 6.250%, 01/10/39          | 85,292       | 0.10            |
| USD 100,000  | McKesson Corp, 0.900%, 03/12/25               | 98,574       | 0.12            | USD 100,000  | NIKE Inc, 2.375%, 01/11/26                       | 106,372      | 0.13            |
| USD 50,000   | McKesson Corp, 3.950%, 16/02/28               | 56,739       | 0.07            | USD 50,000   | NIKE Inc, 3.375%, 27/03/50                       | 56,441       | 0.07            |
| USD 100,000  | Medtronic Inc, 4.375%, 15/03/35               | 124,459      | 0.15            | USD 100,000  | NiSource Inc, 2.950%, 01/09/29                   | 105,850      | 0.13            |
| USD 63,000   | Medtronic Inc, 4.625%, 15/03/45               | 82,640       | 0.10            | USD 72,000   | NiSource Inc, 5.250%, 15/02/43                   | 93,803       | 0.11            |
| USD 50,000   | Merck & Co Inc, 2.350%, 10/02/22              | 50,648       | 0.06            | USD 41,000   | NiSource Inc, 4.800%, 15/02/44                   | 50,841       | 0.06            |
| USD 100,000  | Merck & Co Inc, 1.450%, 24/06/30              | 97,421       | 0.12            | USD 41,000   | NiSource Inc, 5.650%, 01/02/45                   | 56,167       | 0.07            |
| USD 156,000  | MetLife Inc, 5.700%, 15/06/35                 | 215,990      | 0.26            | USD 50,000   | NiSource Inc, 4.375%, 15/05/47                   | 59,809       | 0.07            |
| USD 394,000  | Microchip Technology Inc, 4.333%, 01/06/23    | 420,110      | 0.51            | USD 130,000  | Norfolk Southern Corp, 3.942%, 01/11/47          | 149,217      | 0.18            |
| USD 150,000  | Micron Technology Inc, 4.640%, 06/02/24       | 164,317      | 0.20            | USD 100,000  | Norfolk Southern Corp, 3.800%, perpetual         | 113,264      | 0.14            |
| USD 100,000  | Microsoft Corp, 2.400%, 06/02/22              | 101,136      | 0.12            | USD 200,000  | Northern States Power Co/MN, 2.600%, 01/06/51    | 192,652      | 0.24            |
| USD 41,000   | Microsoft Corp, 2.375%, 01/05/23              | 42,358       | 0.05            | USD 129,000  | Northern Trust Corp, 3.375%, 23/08/21            | 129,580      | 0.16            |
| USD 100,000  | Microsoft Corp, 2.525%, 01/06/50              | 98,267       | 0.12            | USD 250,000  | Northern Trust Corp, 3.650%, 03/08/28            | 282,975      | 0.35            |
| USD 50,000   | Microsoft Corp, 2.921%, 17/03/52              | 53,037       | 0.06            | USD 50,000   | Northern Trust Corp, 3.150%, 03/05/29            | 55,015       | 0.07            |
| USD 350,000  | Mid-America Apartments LP, 3.950%, 15/03/29   | 397,460      | 0.49            | USD 150,000  | Novartis Capital Corp, 3.000%, 20/11/25          | 162,732      | 0.20            |
| USD 100,000  | Mohawk Industries Inc, 3.625%, 15/05/30       | 109,824      | 0.13            | USD 82,000   | Novartis Capital Corp, 3.700%, 21/09/42          | 95,635       | 0.12            |
| USD 150,000  | Mondelez International Inc, 0.625%, 01/07/22  | 150,492      | 0.18            | USD 50,000   | Novartis Capital Corp, 2.750%, 14/08/50          | 50,425       | 0.06            |
| USD 50,000   | Mondelez International Inc, 2.625%, 04/09/50  | 46,553       | 0.06            | USD 50,000   | Nucor Corp, 2.000%, 01/06/25                     | 51,715       | 0.06            |
| USD 100,000  | Mondelez International Inc, 1.875%, perpetual | 96,723       | 0.12            | USD 100,000  | Nucor Corp, 2.700%, 01/06/30                     | 104,467      | 0.13            |
| USD 86,000   | Moody's Corp, 4.875%, 15/02/24                | 94,420       | 0.12            | USD 100,000  | NVIDIA Corp, 3.200%, 16/09/26                    | 110,053      | 0.13            |
| USD 50,000   | Moody's Corp, 3.750%, 24/03/25                | 54,868       | 0.07            | USD 50,000   | NVIDIA Corp, 3.500%, 01/04/40                    | 56,668       | 0.07            |
| USD 50,000   | Moody's Corp, 2.550%, 18/08/60                | 44,411       | 0.05            | USD 100,000  | NVR Inc, 3.000%, 15/05/30                        | 105,972      | 0.13            |
| USD 50,000   | Morgan Stanley, 2.699%, 22/01/31              | 52,375       | 0.06            | USD 235,000  | Omega Healthcare Investors Inc, 5.250%, 15/01/26 | 268,170      | 0.33            |
| USD 50,000   | Morgan Stanley, 1.794%, 13/02/32              | 48,097       | 0.06            | USD 50,000   | Omega Healthcare Investors Inc, 3.375%, 01/02/31 | 51,374       | 0.06            |
| USD 50,000   | Morgan Stanley, 5.597%, 24/03/51              | 74,468       | 0.09            | USD 50,000   | Omnicom Group Inc, 2.600%, perpetual             | 50,852       | 0.06            |
| USD 50,000   | Morgan Stanley, 0.529%, perpetual             | 49,984       | 0.06            | USD 200,000  | Oncor Electric Delivery Co LLC, 3.750%, 01/04/45 | 230,808      | 0.28            |
| USD 200,000  | Mosaic Co, 4.050%, 15/11/27                   | 224,148      | 0.27            | USD 186,000  | ONE Gas Inc, 1.100%, perpetual                   | 186,231      | 0.23            |
| USD 50,000   | Mosaic Co, 5.625%, 15/11/43                   | 65,458       | 0.08            | USD 50,000   | Oracle Corp, 3.900%, 15/05/35                    | 55,951       | 0.07            |
| USD 100,000  | MPLX LP, 4.500%, 15/07/23                     | 107,028      | 0.13            | USD 41,000   | Oracle Corp, 5.375%, 15/07/40                    | 53,138       | 0.07            |
| USD 50,000   | MPLX LP, 4.125%, 01/03/27                     | 55,828       | 0.07            | USD 100,000  | Oracle Corp, 4.375%, 15/05/55                    | 115,995      | 0.14            |
| USD 250,000  | MUFG Union Bank NA, 3.150%, 01/04/22          | 254,862      | 0.31            | USD 50,000   | O'Reilly Automotive Inc, 3.550%, 15/03/26        | 55,297       | 0.07            |
| USD 150,000  | Nasdaq Inc, 4.250%, 01/06/24                  | 164,071      | 0.20            | USD 100,000  | O'Reilly Automotive Inc, 4.350%, 01/06/28        | 116,098      | 0.14            |
| USD 200,000  | Nasdaq Inc, 3.250%, 28/04/50                  | 200,682      | 0.25            | USD 150,000  | Owl Rock Capital Corp, 2.625%, perpetual         | 150,444      | 0.18            |
| USD 137,000  | National Fuel Gas Co, 3.750%, 01/03/23        | 142,918      | 0.17            | USD 100,000  | Packaging Corp of America, 3.400%, 15/12/27      | 109,916      | 0.13            |
| USD 41,000   | NBCUniversal Media LLC, 5.950%, 01/04/41      | 59,178       | 0.07            | USD 100,000  | Packaging Corp of America, 3.000%, 15/12/29      | 106,288      | 0.13            |
| USD 50,000   | NetApp Inc, 1.875%, 22/06/25                  | 51,443       | 0.06            | USD 47,000   | Parker-Hannifin Corp, 3.300%, 21/11/24           | 50,499       | 0.06            |
| USD 50,000   | NetApp Inc, 2.700%, perpetual                 | 52,151       | 0.06            |  |  |              |                 |
| USD 100,000  | Newmont Corp, 2.250%, 01/10/30                | 99,934       | 0.12            |  |  |              |                 |
| USD 50,000   | Newmont Corp, 4.875%, 15/03/42                | 63,524       | 0.08            |  |  |              |                 |
| USD 50,000   | Newmont Corp, 5.875%, perpetual               | 67,480       | 0.08            |  |  |              |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value  | Description  | Market Value | % of Net Assets | Nominal Value  | Description  | Market Value | % of Net Assets |
|--|--|--------------|-----------------|--|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 |
| Corporate Bonds - 100.94% (continued)  |  |              |                 | Corporate Bonds - 100.94% (continued)  |  |              |                 |
| United States (continued)  |  |              |                 | United States (continued)  |  |              |                 |
| USD 86,000   | Parker-Hannifin Corp, 4.200%, 21/11/34             | 101,186      | 0.12            | USD 50,000   | Public Service Electric & Gas Co, 3.800%, 01/03/46     | 58,808       | 0.07            |
| USD 100,000  | PayPal Holdings Inc, 1.650%, 01/06/25              | 102,685      | 0.13            | USD 150,000  | Public Service Enterprise Group Inc, 2.875%, 15/06/24  | 159,111      | 0.19            |
| USD 82,000   | PepsiCo Inc, 2.750%, 01/03/23                      | 85,314       | 0.10            | USD 100,000  | Public Service Enterprise Group Inc, 1.600%, perpetual | 94,748       | 0.12            |
| USD 23,000   | PepsiCo Inc, 4.450%, 14/04/46                      | 29,444       | 0.04            | USD 168,000  | Public Storage, 3.385%, 01/05/29                       | 186,589      | 0.23            |
| USD 50,000   | PepsiCo Inc, 3.375%, 29/07/49                      | 55,898       | 0.07            | USD 50,000   | QUALCOMM Inc, 3.250%, 20/05/27                         | 55,216       | 0.07            |
| USD 100,000  | PepsiCo Inc, 0.400%, perpetual                     | 100,082      | 0.12            | USD 50,000   | QUALCOMM Inc, 1.650%, 20/05/32                         | 47,810       | 0.06            |
| USD 150,000  | Pfizer Inc, 1.700%, 28/05/30                       | 149,197      | 0.18            | USD 50,000   | QUALCOMM Inc, 4.300%, 20/05/47                         | 62,952       | 0.08            |
| USD 50,000   | Philip Morris International Inc, 4.375%, 15/11/41  | 59,039       | 0.07            | USD 300,000  | Quanta Services Inc, 2.900%, 01/10/30                  | 311,193      | 0.38            |
| USD 50,000   | Philip Morris International Inc, 0.875%, perpetual | 49,370       | 0.06            | USD 75,000   | Quest Diagnostics Inc, 3.450%, 01/06/26                | 82,339       | 0.10            |
| USD 100,000  | Philip Morris International Inc, 2.100%, perpetual | 99,749       | 0.12            | USD 100,000  | Raymond James Financial Inc, 4.950%, 15/07/46          | 129,327      | 0.16            |
| USD 50,000   | Philip Morris International Inc, 1.750%, perpetual | 48,466       | 0.06            | USD 100,000  | Raymond James Financial Inc, 4.650%, perpetual         | 119,650      | 0.15            |
| USD 150,000  | Phillips 66 Partners LP, 3.150%, 15/12/29          | 157,651      | 0.19            | USD 100,000  | Realty Income Corp, 3.875%, 15/04/25                   | 110,390      | 0.14            |
| USD 50,000   | Phillips 66 Partners LP, 4.900%, 01/10/46          | 59,469       | 0.07            | USD 20,000   | Realty Income Corp, 3.250%, 15/01/31                   | 21,826       | 0.03            |
| USD 200,000  | Pinnacle West Capital Corp, 1.300%, 15/06/25       | 201,484      | 0.25            | USD 150,000  | Regeneron Pharmaceuticals Inc, 2.800%, perpetual       | 136,740      | 0.17            |
| USD 150,000  | Pioneer Natural Resources Co, 0.550%, perpetual    | 150,096      | 0.18            | USD 150,000  | Regions Financial Corp, 3.800%, 14/08/23               | 159,958      | 0.20            |
| USD 100,000  | PNC Financial Services Group Inc, 3.500%, 23/01/24 | 107,357      | 0.13            | USD 150,000  | Reinsurance Group of America Inc, 3.150%, 15/06/30     | 160,284      | 0.20            |
| USD 150,000  | PNC Financial Services Group Inc, 2.600%, 23/07/26 | 159,870      | 0.20            | USD 200,000  | Reliance Steel & Aluminum Co, 2.150%, 15/08/30         | 197,428      | 0.24            |
| USD 100,000  | PNC Financial Services Group Inc, 2.550%, 22/01/30 | 105,288      | 0.13            | USD 60,000   | RELX Capital Inc, 3.500%, 16/03/23                     | 62,945       | 0.08            |
| USD 50,000   | PPG Industries Inc, 3.750%, 15/03/28               | 57,057       | 0.07            | USD 150,000  | RELX Capital Inc, 3.000%, 22/05/30                     | 160,281      | 0.20            |
| USD 100,000  | PPG Industries Inc, 1.200%, perpetual              | 99,792       | 0.12            | USD 29,000   | Republic Services Inc, 4.750%, 15/05/23                | 31,047       | 0.04            |
| USD 77,000   | PPL Capital Funding Inc, 3.400%, 01/06/23          | 80,695       | 0.10            | USD 80,000   | Republic Services Inc, 3.375%, 15/11/27                | 87,917       | 0.11            |
| USD 82,000   | PPL Electric Utilities Corp, 4.750%, 15/07/43      | 106,247      | 0.13            | USD 200,000  | Republic Services Inc, 3.950%, 15/05/28                | 227,412      | 0.28            |
| USD 150,000  | Precision Castparts Corp, 3.250%, 15/06/25         | 162,703      | 0.20            | USD 100,000  | Roper Technologies Inc, 3.800%, 15/12/26               | 111,613      | 0.14            |
| USD 50,000   | Principal Financial Group Inc, 3.700%, 15/05/29    | 56,176       | 0.07            | USD 50,000   | Roper Technologies Inc, 2.000%, 30/06/30               | 49,299       | 0.06            |
| USD 50,000   | Principal Financial Group Inc, 2.125%, 15/06/30    | 49,937       | 0.06            | USD 50,000   | Ross Stores Inc, 0.875%, 15/04/26                      | 48,977       | 0.06            |
| USD 100,000  | Progressive Corp, 2.450%, 15/01/27                 | 106,112      | 0.13            | USD 50,000   | Ross Stores Inc, 1.875%, 15/04/31                      | 48,467       | 0.06            |
| USD 100,000  | Progressive Corp, 4.000%, 01/03/29                 | 115,064      | 0.14            | USD 27,000   | RPM International Inc, 3.450%, 15/11/22                | 27,843       | 0.03            |
| USD 50,000   | Progressive Corp, 3.950%, 26/03/50                 | 60,433       | 0.07            | USD 200,000  | Ryder System Inc, 3.650%, 18/03/24                     | 214,974      | 0.26            |
| USD 200,000  | Prologis LP, 1.250%, 15/10/30                      | 188,304      | 0.23            | USD 100,000  | S&P Global Inc, 2.950%, 22/01/27                       | 108,003      | 0.13            |
| USD 100,000  | Prologis LP, 2.125%, 15/10/50                      | 85,331       | 0.10            | USD 100,000  | S&P Global Inc, 2.500%, 01/12/29                       | 105,004      | 0.13            |
| USD 54,000   | Prudential Financial Inc, 5.700%, 14/12/36         | 74,339       | 0.09            |  |  |              |                 |
| USD 50,000   | Prudential Financial Inc, 3.935%, 07/12/49         | 58,675       | 0.07            |  |  |              |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value  | Description                                       | Market Value | % of Net Assets | Nominal Value  | Description  | Market Value | % of Net Assets |
|--|---|--------------|-----------------|--|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 |
| Corporate Bonds - 100.94% (continued)  |   |              |                 | Corporate Bonds - 100.94% (continued)  |  |              |                 |
| United States (continued)  |   |              |                 | United States (continued)  |  |              |                 |
| USD 100,000  | S&P Global Inc, 2.300%, 15/08/60                  | 85,864       | 0.11            | USD 65,000   | Texas Instruments Inc, 1.750%, 04/05/30                  | 64,613       | 0.08            |
| USD 50,000   | salesforce.com Inc, 3.250%, 11/04/23              | 52,455       | 0.06            | USD 50,000   | Texas Instruments Inc, 4.150%, 15/05/48                  | 63,377       | 0.08            |
| USD 100,000  | salesforce.com Inc, 3.700%, 11/04/28              | 113,853      | 0.14            | USD 150,000  | Thermo Fisher Scientific Inc, 2.600%, 01/10/29           | 157,543      | 0.19            |
| USD 100,000  | Santander Holdings USA Inc, 4.450%, 03/12/21      | 101,341      | 0.12            | USD 50,000   | Thermo Fisher Scientific Inc, 4.100%, 15/08/47           | 60,865       | 0.07            |
| USD 100,000  | Sempra Energy, 3.800%, 01/02/38                   | 111,548      | 0.14            | USD 100,000  | Time Warner Cable LLC, 6.750%, 15/06/39                  | 140,000      | 0.17            |
| USD 250,000  | ServiceNow Inc, 1.400%, 01/09/30                  | 234,572      | 0.29            | USD 150,000  | Toyota Motor Credit Corp, 2.900%, 30/03/23               | 156,642      | 0.19            |
| USD 50,000   | Sherwin-Williams Co, 3.125%, 01/06/24             | 53,391       | 0.07            | USD 100,000  | Toyota Motor Credit Corp, 2.900%, perpetual              | 106,230      | 0.13            |
| USD 50,000   | Sherwin-Williams Co, 2.950%, 15/08/29             | 53,708       | 0.07            | USD 50,000   | Transcontinental Gas Pipe Line Co LLC, 4.600%, 15/03/48  | 60,823       | 0.07            |
| USD 82,000   | Simon Property Group LP, 6.750%, 01/02/40         | 122,405      | 0.15            | USD 50,000   | Transcontinental Gas Pipe Line Co LLC, 3.950%, perpetual | 56,154       | 0.07            |
| USD 50,000   | Southern California Edison Co, 2.950%, perpetual  | 45,575       | 0.06            | USD 50,000   | Travelers Cos Inc, 5.350%, 01/11/40                      | 69,838       | 0.09            |
| USD 200,000  | Southern California Gas Co, 3.150%, 15/09/24      | 214,098      | 0.26            | USD 50,000   | Travelers Cos Inc, 4.600%, 01/08/43                      | 65,714       | 0.08            |
| USD 48,000   | Southern California Gas Co, 4.125%, 01/06/48      | 57,654       | 0.07            | USD 50,000   | Travelers Cos Inc, 4.100%, 04/03/49                      | 61,751       | 0.08            |
| USD 150,000  | Southwestern Electric Power Co, 1.650%, perpetual | 151,981      | 0.19            | USD 100,000  | Truist Bank, 2.450%, 01/08/22                            | 102,162      | 0.13            |
| USD 100,000  | Spectra Energy Partners LP, 3.375%, 15/10/26      | 108,718      | 0.13            | USD 50,000   | Truist Bank, 3.000%, 02/02/23                            | 52,014       | 0.06            |
| USD 50,000   | Stanley Black & Decker Inc, 3.400%, 01/03/26      | 54,992       | 0.07            | USD 150,000  | Truist Financial Corp, 1.200%, 05/08/25                  | 151,324      | 0.19            |
| USD 150,000  | Stanley Black & Decker Inc, 2.300%, 15/03/30      | 155,704      | 0.19            | USD 100,000  | Tyson Foods Inc, 4.350%, 01/03/29                        | 116,476      | 0.14            |
| USD 100,000  | Stanley Black & Decker Inc, 4.850%, 15/11/48      | 134,818      | 0.17            | USD 50,000   | Tyson Foods Inc, 5.100%, 28/09/48                        | 65,964       | 0.08            |
| USD 68,000   | Starbucks Corp, 2.700%, 15/06/22                  | 69,325       | 0.08            | USD 100,000  | Unilever Capital Corp, 3.100%, 30/07/25                  | 108,674      | 0.13            |
| USD 100,000  | Starbucks Corp, 3.100%, 01/03/23                  | 104,384      | 0.13            | USD 74,000   | Unilever Capital Corp, 3.125%, perpetual                 | 77,420       | 0.09            |
| USD 50,000   | Starbucks Corp, 3.500%, 15/11/50                  | 53,745       | 0.07            | USD 115,000  | Union Electric Co, 2.625%, 15/03/51                      | 110,091      | 0.13            |
| USD 300,000  | Steel Dynamics Inc, 3.250%, 15/01/31              | 322,407      | 0.39            | USD 50,000   | Union Electric Co, 2.150%, perpetual                     | 50,198       | 0.06            |
| USD 50,000   | Stryker Corp, 3.500%, 15/03/26                    | 55,084       | 0.07            | USD 100,000  | Union Pacific Corp, 3.150%, 01/03/24                     | 106,690      | 0.13            |
| USD 50,000   | Stryker Corp, 1.950%, 15/06/30                    | 49,456       | 0.06            | USD 27,000   | Union Pacific Corp, 3.799%, 01/10/51                     | 30,856       | 0.04            |
| USD 25,000   | Stryker Corp, 4.625%, 15/03/46                    | 32,012       | 0.04            | USD 50,000   | Union Pacific Corp, 3.839%, 20/03/60                     | 56,759       | 0.07            |
| USD 300,000  | SVB Financial Group, 1.800%, 02/02/31             | 286,992      | 0.35            | USD 100,000  | United Parcel Service Inc, 3.900%, 01/04/25              | 110,722      | 0.14            |
| USD 200,000  | Synchrony Financial, 4.500%, 23/07/25             | 223,958      | 0.27            | USD 50,000   | United Parcel Service Inc, 5.200%, 01/04/40              | 68,095       | 0.08            |
| USD 100,000  | Sysco Corp, 5.650%, 01/04/25                      | 115,980      | 0.14            | USD 50,000   | United Parcel Service Inc, 4.250%, 15/03/49              | 63,187       | 0.08            |
| USD 50,000   | Target Corp, 3.500%, 01/07/24                     | 54,252       | 0.07            | USD 50,000   | United Parcel Service Inc, 5.300%, 01/04/50              | 73,219       | 0.09            |
| USD 100,000  | Target Corp, 2.250%, 15/04/25                     | 104,942      | 0.13            | USD 100,000  | US Bancorp, 2.625%, 24/01/22                             | 101,159      | 0.12            |
| USD 50,000   | Target Corp, 3.375%, 15/04/29                     | 56,162       | 0.07            | USD 50,000   | US Bancorp, 3.950%, 17/11/25                             | 56,210       | 0.07            |
| USD 100,000  | Target Corp, 2.350%, 15/02/30                     | 104,401      | 0.13            | USD 250,000  | US Bank NA, 3.400%, 24/07/23                             | 265,090      | 0.32            |
| USD 150,000  | Target Corp, 4.000%, 01/07/42                     | 186,417      | 0.23            |  |  |              |                 |
| USD 166,000  | TD Ameritrade Holding Corp, 2.950%, 01/04/22      | 168,644      | 0.21            |  |  |              |                 |
| USD 100,000  | TD Ameritrade Holding Corp, 3.300%, 01/04/27      | 109,773      | 0.13            |  |  |              |                 |
| USD 54,000   | Texas Instruments Inc, 2.250%, 01/05/23           | 55,615       | 0.07            |  |  |              |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value  | Description  | Market Value | % of Net Assets | Nominal Value   | Description  | Market Value  | % of Net Assets |
|--|--|--------------|-----------------|---|--|---------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)  |  |               |                 |
| Corporate Bonds - 100.94% (continued)  |  |              |                 | Corporate Bonds - 100.94% (continued)   |  |               |                 |
| United States (continued)  |  |              |                 | United States (continued)   |  |               |                 |
| USD 100,000  | Ventas Realty LP, 4.125%, 15/01/26                 | 111,909      | 0.14            | USD 100,000   | Westinghouse Air Brake Technologies Corp, 4.400%, 15/03/24 | 108,446       | 0.13            |
| USD 100,000  | Ventas Realty LP, 4.750%, 15/11/30                 | 119,068      | 0.15            | USD 100,000   | Westinghouse Air Brake Technologies Corp, 4.950%, 15/09/28 | 116,153       | 0.14            |
| USD 100,000  | VEREIT Operating Partnership LP, 3.400%, perpetual | 109,023      | 0.13            | USD 100,000   | Westlake Chemical Corp, 3.600%, 15/08/26                   | 109,138       | 0.13            |
| USD 50,000   | VeriSign Inc, 2.700%, perpetual                    | 50,743       | 0.06            | USD 100,000   | Westlake Chemical Corp, 5.000%, 15/08/46                   | 126,501       | 0.15            |
| USD 100,000  | Verisk Analytics Inc, 4.000%, 15/06/25             | 110,646      | 0.14            | USD 100,000   | WestRock MWV LLC, 8.200%, 15/01/30                         | 127,345       | 0.16            |
| USD 100,000  | Verisk Analytics Inc, 4.125%, 15/03/29             | 113,645      | 0.14            | USD 90,000  | WestRock RKT LLC, 4.900%, 01/03/22                         | 23,664        | 0.03            |
| USD 100,000  | Verizon Communications Inc, 3.875%, 08/02/29       | 113,776      | 0.14            | USD 23,000  | WestRock RKT LLC, 4.900%, 01/03/22                         | 23,664        | 0.03            |
| USD 50,000   | Verizon Communications Inc, 1.750%, 20/01/31       | 47,916       | 0.06            | USD 100,000   | Weyerhaeuser Co, 7.375%, 15/03/32                          | 144,144       | 0.18            |
| USD 50,000   | Verizon Communications Inc, 3.850%, 01/11/42       | 56,663       | 0.07            | USD 100,000   | Whirlpool Corp, 4.750%, 26/02/29                           | 118,552       | 0.15            |
| USD 50,000   | Verizon Communications Inc, 4.000%, 22/03/50       | 57,543       | 0.07            | USD 100,000   | Whirlpool Corp, 4.500%, 01/06/46                           | 120,146       | 0.15            |
| USD 50,000   | Verizon Communications Inc, 2.875%, 20/11/50       | 47,749       | 0.06            | USD 100,000   | Williams Cos Inc, 4.300%, 04/03/24                         | 108,709       | 0.13            |
| USD 100,000  | ViacomCBS Inc, 4.600%, 15/01/45                    | 118,951      | 0.15            | USD 41,000  | Williams Partners LP, 3.350%, 15/08/22                     | 42,024        | 0.05            |
| USD 100,000  | Virginia Electric & Power Co, 3.500%, 15/03/27     | 110,928      | 0.14            | USD 150,000   | Willis North America Inc, 4.500%, 15/09/28                 | 173,586       | 0.21            |
| USD 50,000   | Virginia Electric & Power Co, 3.800%, 15/09/47     | 57,317       | 0.07            | USD 50,000  | Willis North America Inc, 2.950%, 15/09/29                 | 52,589        | 0.06            |
| USD 100,000  | Visa Inc, 3.150%, 14/12/25                         | 109,409      | 0.13            | USD 100,000   | WRKCo Inc, 3.900%, 01/06/28                                | 112,983       | 0.14            |
| USD 50,000   | Visa Inc, 1.100%, 15/02/31                         | 47,286       | 0.06            | USD 100,000   | Xcel Energy Inc, 0.500%, perpetual                         | 99,984        | 0.12            |
| USD 50,000   | Visa Inc, 2.700%, 15/04/40                         | 51,719       | 0.06            | USD 50,000  | Xylem Inc, 2.250%, 30/01/31                                | 50,440        | 0.06            |
| USD 150,000  | VMware Inc, 4.500%, 15/05/25                       | 167,653      | 0.21            | USD 100,000   | Zimmer Biomet Holdings Inc, 3.550%, 01/04/25               | 108,512       | 0.13            |
| USD 50,000   | VMware Inc, 4.700%, 15/05/30                       | 59,189       | 0.07            | USD 50,000  | Zimmer Biomet Holdings Inc, 3.050%, 15/01/26               | 53,869        | 0.07            |
| USD 200,000  | Vulcan Materials Co, 3.500%, 01/06/30              | 220,440      | 0.27            | USD 50,000  | Zimmer Biomet Holdings Inc, 3.550%, 20/03/30               | 54,751        | 0.07            |
| USD 51,000   | Vulcan Materials Co, 4.500%, 15/06/47              | 61,849       | 0.08            | USD 100,000   | Zoetis Inc, 2.000%, 15/05/30                               | 99,342        | 0.12            |
| USD 50,000   | Walgreens Boots Alliance Inc, 4.100%, 15/04/50     | 55,102       | 0.07            | USD 73,000  | Zoetis Inc, 4.700%, 01/02/43                               | 93,979        | 0.12            |
| USD 61,000   | Walt Disney Co, 3.000%, 15/09/22                   | 62,937       | 0.08            | USD 50,000  | Zoetis Inc, 3.000%, 15/05/50                               | 51,676        | 0.06            |
| USD 250,000  | Waste Management Inc, 2.900%, 15/09/22             | 256,027      | 0.31            | <b>Total United States</b>  | <b>69,647,181</b>  | <b>85.17</b>  |                 |
| USD 20,000   | Waste Management Inc, 2.500%, perpetual            | 18,649       | 0.02            | <b>Total Corporate Bonds</b>  | <b>82,548,366</b>  | <b>100.94</b> |                 |
| USD 100,000  | WEC Energy Group Inc, 1.375%, perpetual            | 97,747       | 0.12            | <b>Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market</b> | <b>82,548,366</b>  | <b>100.94</b> |                 |
| USD 150,000  | Welltower Inc, 4.125%, 15/03/29                    | 170,283      | 0.21            | <b>TOTAL INVESTMENTS</b>  | <b>82,548,366</b>  | <b>100.94</b> |                 |
| USD 200,000  | Western Union Co, 2.850%, 10/01/25                 | 211,742      | 0.26            |   |  |               |                 |



## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

Derivatives

Forward Foreign Exchange Contracts Hedge – (2.41)%

| Description   | Counterparty                | Amount Bought | Amount Sold | Unrealised Gain | % of Net Assets |
|---|-----------------------------|---------------|-------------|-----------------|-----------------|
| Bought USD / Sold EUR, due 06/07/21                               | Bank of Montreal            | 16,565,035    | 13,926,575  | 48,069          | 0.06            |
| Bought USD / Sold EUR, due 06/07/21                               | Goldman Sachs Bank USA      | 16,565,035    | 13,929,289  | 44,850          | 0.05            |
| Bought USD / Sold EUR, due 06/07/21                               | JPMorgan Chase Bank NA      | 16,565,035    | 13,926,014  | 48,735          | 0.06            |
| Bought USD / Sold EUR, due 06/07/21                               | Royal Bank of Canada        | 16,565,036    | 13,929,059  | 45,124          | 0.06            |
| Bought USD / Sold EUR, due 06/07/21                               | Westpac Banking Corporation | 16,565,035    | 13,926,974  | 47,596          | 0.06            |
| Total Unrealised Gain on Forward Foreign Exchange Contracts Hedge |                             |               |             | 234,374         | 0.29            |

| Description   | Counterparty                | Amount Bought | Amount Sold | Unrealised Loss | % of Net Assets |
|---|-----------------------------|---------------|-------------|-----------------|-----------------|
| Bought EUR / Sold USD, due 06/07/21                               | Bank Of America, N.A.       | 510,932       | 626,000     | (20,033)        | (0.02)          |
| Bought EUR / Sold USD, due 06/07/21                               | Goldman Sachs Bank USA      | 13,530,472    | 16,439,835  | (392,648)       | (0.48)          |
| Bought EUR / Sold USD, due 06/07/21                               | JPMorgan Chase Bank NA      | 13,530,528    | 16,439,835  | (392,582)       | (0.48)          |
| Bought EUR / Sold USD, due 06/07/21                               | Morgan Stanley And Co Inc   | 13,529,842    | 16,439,835  | (393,396)       | (0.48)          |
| Bought EUR / Sold USD, due 06/07/21                               | Toronto Dominion Bank       | 13,532,833    | 16,439,835  | (389,848)       | (0.48)          |
| Bought EUR / Sold USD, due 06/07/21                               | Westpac Banking Corporation | 13,535,018    | 16,439,836  | (387,258)       | (0.47)          |
| Bought EUR / Sold USD, due 04/08/21                               | Bank of Montreal            | 13,918,537    | 16,565,035  | (47,810)        | (0.06)          |
| Bought EUR / Sold USD, due 04/08/21                               | Goldman Sachs Bank USA      | 13,921,098    | 16,565,035  | (44,770)        | (0.05)          |
| Bought EUR / Sold USD, due 04/08/21                               | JPMorgan Chase Bank NA      | 13,917,905    | 16,565,035  | (48,559)        | (0.06)          |
| Bought EUR / Sold USD, due 04/08/21                               | Royal Bank of Canada        | 13,920,911    | 16,565,035  | (44,992)        | (0.06)          |
| Bought EUR / Sold USD, due 04/08/21                               | Westpac Banking Corporation | 13,918,806    | 16,565,035  | (47,491)        | (0.06)          |
| Total Unrealised Loss on Forward Foreign Exchange Contracts Hedge |                             |               |             | (2,209,387)     | (2.70)          |
| Total Forward Foreign Exchange Contracts Hedge                    |                             |               |             | (1,975,013)     | (2.41)          |

|                                |  |  |  |            |        |
|--------------------------------|--|--|--|------------|--------|
| Other Net Assets/(Liabilities) |  |  |  | 1,202,866  | 1.47   |
| TOTAL NET ASSETS               |  |  |  | 81,776,219 | 100.00 |

## Schedule of Investments

as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value  | Description  | Market Value      | % of Net Assets | 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 - 99.12%  |  |                   |                 | Government Bonds - 99.12% <i>(continued)</i>  |  |                   |                 |
| Australia  |  |                   |                 | Austria <i>(continued)</i>  |  |                   |                 |
| AUD 471,000  | Australia Government Bond, 2.250%, 21/11/22                | 364,590           | 0.02            | EUR 504,000   | Republic of Austria Government Bond, 1.750%, 20/10/23      | 630,896           | 0.04            |
| AUD 1,871,000  | Australia Government Bond, 5.500%, 21/04/23                | 1,542,141         | 0.10            | EUR 324,000   | Republic of Austria Government Bond, zero coupon, 15/07/24 | 391,202           | 0.03            |
| AUD 1,453,000  | Australia Government Bond, 2.750%, 21/04/24                | 1,171,606         | 0.08            | EUR 526,000   | Republic of Austria Government Bond, 1.650%, 21/10/24      | 670,911           | 0.05            |
| AUD 2,400,000  | Australia Government Bond, 0.250%, 21/11/24                | 1,782,158         | 0.12            | EUR 351,000   | Republic of Austria Government Bond, 1.200%, 20/10/25      | 447,678           | 0.03            |
| AUD 1,699,000  | Australia Government Bond, 3.250%, 21/04/25                | 1,406,138         | 0.09            | EUR 716,000   | Republic of Austria Government Bond, 4.850%, 15/03/26      | 1,065,958         | 0.07            |
| AUD 1,519,000  | Australia Government Bond, 4.250%, 21/04/26                | 1,329,660         | 0.09            | EUR 424,000   | Republic of Austria Government Bond, 0.750%, 20/10/26      | 534,454           | 0.04            |
| AUD 950,000  | Australia Government Bond, 0.500%, 21/09/26                | 700,896           | 0.05            | EUR 516,000   | Republic of Austria Government Bond, 0.500%, 20/04/27      | 643,781           | 0.04            |
| AUD 1,724,000  | Australia Government Bond, 4.750%, 21/04/27                | 1,575,168         | 0.10            | EUR 263,289   | Republic of Austria Government Bond, 6.250%, 15/07/27      | 438,983           | 0.03            |
| AUD 1,367,000  | Australia Government Bond, 2.750%, 21/11/27                | 1,135,851         | 0.08            | EUR 631,000   | Republic of Austria Government Bond, 0.750%, 20/02/28      | 800,797           | 0.05            |
| AUD 1,116,000  | Australia Government Bond, 2.250%, 21/05/28                | 901,253           | 0.06            | EUR 472,000   | Republic of Austria Government Bond, 0.500%, 20/02/29      | 589,630           | 0.04            |
| AUD 1,109,000  | Australia Government Bond, 2.750%, 21/11/28                | 925,548           | 0.06            | EUR 1,050,000   | Republic of Austria Government Bond, zero coupon, 20/02/30 | 1,225,618         | 0.08            |
| AUD 1,799,000  | Australia Government Bond, 3.250%, 21/04/29                | 1,553,892         | 0.10            | EUR 220,000   | Republic of Austria Government Bond, 2.400%, 23/05/34      | 335,570           | 0.02            |
| AUD 1,351,000  | Australia Government Bond, 2.750%, 21/11/29                | 1,130,468         | 0.08            | EUR 699,000   | Republic of Austria Government Bond, 4.150%, 15/03/37      | 1,326,187         | 0.09            |
| AUD 1,622,000  | Australia Government Bond, 2.500%, 21/05/30                | 1,332,621         | 0.09            | EUR 190,000   | Republic of Austria Government Bond, 3.150%, 20/06/44      | 357,796           | 0.02            |
| AUD 2,750,000  | Australia Government Bond, 1.000%, 21/12/30                | 1,972,971         | 0.13            | EUR 345,000   | Republic of Austria Government Bond, 1.500%, 20/02/47      | 501,936           | 0.03            |
| AUD 1,450,000  | Australia Government Bond, 1.500%, 21/06/31                | 1,089,796         | 0.07            | EUR 200,000   | Republic of Austria Government Bond, 0.750%, 20/03/51      | 245,073           | 0.02            |
| AUD 850,000  | Australia Government Bond, 1.250%, 21/05/32                | 617,813           | 0.04            | EUR 166,000   | Republic of Austria Government Bond, 3.800%, 26/01/62      | 409,820           | 0.03            |
| AUD 1,200,000  | Australia Government Bond, 1.750%, 21/11/32                | 844,599           | 0.06            | EUR 100,000   | Republic of Austria Government Bond, 0.700%, 20/04/71      | 113,200           | 0.01            |
| AUD 877,000  | Australia Government Bond, 4.500%, 21/04/33                | 864,134           | 0.06            | EUR 128,000   | Republic of Austria Government Bond, 1.500%, 02/11/86      | 199,045           | 0.01            |
| AUD 184,000  | Australia Government Bond, 2.750%, 21/06/35                | 154,517           | 0.01            | EUR 265,000   | Republic of Austria Government Bond, 2.100%, perpetual     | 520,091           | 0.04            |
| AUD 518,000  | Australia Government Bond, 3.750%, 21/04/37                | 486,402           | 0.03            | EUR 125,000   | Republic of Austria Government Bond, 0.850%, perpetual     | 135,956           | 0.01            |
| AUD 601,000  | Australia Government Bond, 3.250%, 21/06/39                | 532,728           | 0.04            | <b>Total Austria</b>  |  | <b>13,297,818</b> | <b>0.89</b>     |
| AUD 551,000  | Australia Government Bond, 2.750%, 21/05/41                | 454,058           | 0.03            | Belgium   |  |                   |                 |
| AUD 447,000  | Australia Government Bond, 3.000%, 21/03/47                | 383,668           | 0.03            | EUR 677,938   | Kingdom of Belgium Government Bond, 4.250%, 28/09/22       | 853,604           | 0.06            |
| <b>Total Australia</b>   |  | <b>24,252,676</b> | <b>1.62</b>     | EUR 512,000   | Kingdom of Belgium Government Bond, 2.250%, 22/06/23       | 642,537           | 0.04            |
| Austria  |  |                   |                 | EUR 466,000   | Kingdom of Belgium Government Bond, 0.200%, 22/10/23       | 563,644           | 0.04            |
| EUR 200,000  | Republic of Austria Government Bond, zero coupon, 20/09/22 | 239,153           | 0.02            | EUR 516,283   | Kingdom of Belgium Government Bond, 2.600%, 22/06/24       | 671,705           | 0.05            |
| EUR 648,000  | Republic of Austria Government Bond, 3.400%, 22/11/22      | 812,105           | 0.05            | EUR 577,000   | Kingdom of Belgium Government Bond, 0.500%, 22/10/24       | 709,781           | 0.05            |
| EUR 551,000  | Republic of Austria Government Bond, zero coupon, 15/07/23 | 661,978           | 0.04            | EUR 648,490   | Kingdom of Belgium Government Bond, 0.800%, 22/06/25       | 810,773           | 0.06            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value  | Description   | Market Value      | % of Net Assets | Nominal Value  | Description  | Market Value      | % of Net Assets |
|--|---|-------------------|-----------------|--|--|-------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or 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 - 99.12% (continued)  |   |                   |                 | Government Bonds - 99.12% (continued)  |  |                   |                 |
| Belgium (continued)  |   |                   |                 | Canada (continued)   |  |                   |                 |
| EUR 513,785  | Kingdom of Belgium Government Bond, 4.500%, 28/03/26      | 755,877           | 0.05            | CAD 69,000   | Canadian Government Bond, 8.000%, 01/06/23             | 63,709            | 0.00            |
| EUR 734,000  | Kingdom of Belgium Government Bond, 1.000%, 22/06/26      | 934,394           | 0.06            | CAD 2,026,000  | Canadian Government Bond, 2.000%, 01/09/23             | 1,688,535         | 0.11            |
| EUR 363,000  | Kingdom of Belgium Government Bond, 0.800%, 22/06/27      | 460,650           | 0.03            | CAD 784,000  | Canadian Government Bond, 2.250%, 01/03/24             | 660,743           | 0.04            |
| EUR 650,000  | Kingdom of Belgium Government Bond, zero coupon, 22/10/27 | 775,656           | 0.05            | CAD 1,500,000  | Canadian Government Bond, 0.250%, 01/04/24             | 1,198,268         | 0.08            |
| EUR 1,103,362  | Kingdom of Belgium Government Bond, 5.500%, 28/03/28      | 1,832,471         | 0.12            | CAD 982,000  | Canadian Government Bond, 2.500%, 01/06/24             | 835,473           | 0.06            |
| EUR 684,000  | Kingdom of Belgium Government Bond, 0.800%, 22/06/28      | 871,960           | 0.06            | CAD 842,000  | Canadian Government Bond, 1.500%, 01/09/24             | 697,120           | 0.05            |
| EUR 597,000  | Kingdom of Belgium Government Bond, 0.900%, 22/06/29      | 767,489           | 0.05            | CAD 800,000  | Canadian Government Bond, 1.250%, 01/03/25             | 657,075           | 0.04            |
| EUR 550,000  | Kingdom of Belgium Government Bond, 0.100%, 22/06/30      | 661,116           | 0.04            | CAD 361,000  | Canadian Government Bond, 2.250%, 01/06/25             | 307,878           | 0.02            |
| EUR 532,000  | Kingdom of Belgium Government Bond, 1.000%, 22/06/31      | 692,254           | 0.05            | CAD 66,000   | Canadian Government Bond, 9.000%, 01/06/25             | 70,091            | 0.00            |
| EUR 286,994  | Kingdom of Belgium Government Bond, 4.000%, 28/03/32      | 483,904           | 0.03            | CAD 763,000  | Canadian Government Bond, 1.500%, 01/06/26             | 631,461           | 0.04            |
| EUR 413,000  | Kingdom of Belgium Government Bond, 1.250%, 22/04/33      | 552,375           | 0.04            | CAD 293,000  | Canadian Government Bond, 1.000%, 01/06/27             | 235,465           | 0.02            |
| EUR 406,000  | Kingdom of Belgium Government Bond, 3.000%, 22/06/34      | 650,377           | 0.04            | CAD 128,000  | Canadian Government Bond, 8.000%, 01/06/27             | 144,128           | 0.01            |
| EUR 948,000  | Kingdom of Belgium Government Bond, 5.000%, 28/03/35      | 1,842,720         | 0.12            | CAD 566,000  | Canadian Government Bond, 2.000%, 01/06/28             | 482,702           | 0.03            |
| EUR 148,000  | Kingdom of Belgium Government Bond, 1.450%, 22/06/37      | 202,607           | 0.01            | CAD 769,000  | Canadian Government Bond, 2.250%, 01/06/29             | 668,564           | 0.05            |
| EUR 404,000  | Kingdom of Belgium Government Bond, 1.900%, 22/06/38      | 589,130           | 0.04            | CAD 256,000  | Canadian Government Bond, 5.750%, 01/06/29             | 276,676           | 0.02            |
| EUR 225,000  | Kingdom of Belgium Government Bond, 0.400%, 22/06/40      | 256,894           | 0.02            | CAD 2,000,000  | Canadian Government Bond, 1.250%, 01/06/30             | 1,603,392         | 0.11            |
| EUR 755,471  | Kingdom of Belgium Government Bond, 4.250%, 28/03/41      | 1,505,359         | 0.10            | CAD 250,000  | Canadian Government Bond, 1.500%, 01/06/31             | 202,996           | 0.01            |
| EUR 410,167  | Kingdom of Belgium Government Bond, 3.750%, 22/06/45      | 808,810           | 0.05            | CAD 650,000  | Canadian Government Bond, 5.750%, 01/06/33             | 764,725           | 0.05            |
| EUR 442,000  | Kingdom of Belgium Government Bond, 1.600%, 22/06/47      | 619,368           | 0.04            | CAD 498,000  | Canadian Government Bond, 5.000%, 01/06/37             | 593,027           | 0.04            |
| EUR 284,000  | Kingdom of Belgium Government Bond, 1.700%, 22/06/50      | 407,361           | 0.03            | CAD 628,000  | Canadian Government Bond, 4.000%, 01/06/41             | 702,277           | 0.05            |
| EUR 300,000  | Kingdom of Belgium Government Bond, 2.250%, 22/06/57      | 496,072           | 0.03            | CAD 625,000  | Canadian Government Bond, 3.500%, 01/12/45             | 674,640           | 0.05            |
| EUR 274,000  | Kingdom of Belgium Government Bond, 2.150%, 22/06/66      | 455,041           | 0.03            | CAD 662,000  | Canadian Government Bond, 2.750%, 01/12/48             | 641,557           | 0.04            |
| EUR 230,000  | Kingdom of Belgium Government Bond, 0.650%, 22/06/71      | 227,215           | 0.02            | CAD 2,019,000  | Canadian Government Bond, 2.000%, 01/12/51             | 1,689,973         | 0.11            |
| <b>Total Belgium</b>   |   | <b>21,101,144</b> | <b>1.41</b>     | CAD 243,000  | Canadian Government Bond, 2.750%, 01/12/64             | 245,620           | 0.02            |
| Canada   |   |                   |                 | CAD 4,200,000  | Canadian When Issued Government Bond, 0.250%, 01/08/22 | 3,352,090         | 0.22            |
| CAD 1,301,000  | Canadian Government Bond, 1.000%, 01/09/22                | 1,059,091         | 0.07            | CAD 4,150,000  | Canadian When Issued Government Bond, 0.500%, 01/09/25 | 3,210,750         | 0.22            |
| CAD 1,400,000  | Canadian Government Bond, 1.750%, 01/03/23                | 1,155,839         | 0.08            | <b>Total Canada</b>  |  | <b>26,079,737</b> | <b>1.75</b>     |
| CAD 1,191,000  | Canadian Government Bond, 1.500%, 01/06/23                | 981,096           | 0.07            |  |  |                   |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value  | Description  | Market Value     | % of Net Assets | Nominal Value  | Description  | Market Value      | % of Net Assets |
|--|--|------------------|-----------------|--|--|-------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or 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 - 99.12% (continued)  |  |                  |                 | Government Bonds - 99.12% (continued)  |  |                   |                 |
| Chile  |  |                  |                 | China (continued)  |  |                   |                 |
| CLP 200,000,000  | Bonos de la Tesoreria de la Republica en pesos, 4.000%, 01/03/23 | 283,855          | 0.02            | CNY 15,800,000   | China Government Bond, 3.690%, 17/05/28                | 2,549,220         | 0.17            |
| CLP 350,000,000  | Bonos de la Tesoreria de la Republica en pesos, 4.500%, 01/03/26 | 501,011          | 0.03            | CNY 15,800,000   | China Government Bond, 3.540%, 16/08/28                | 2,527,848         | 0.17            |
| CLP 290,000,000  | Bonos de la Tesoreria de la Republica en pesos, 5.000%, 01/03/35 | 405,668          | 0.03            | CNY 10,000,000   | China Government Bond, 3.250%, 22/11/28                | 1,564,927         | 0.10            |
| CLP 160,000,000  | Bonos de la Tesoreria de la Republica en pesos, 6.000%, 01/01/43 | 242,227          | 0.02            | CNY 5,800,000  | China Government Bond, 3.290%, 23/05/29                | 909,938           | 0.06            |
| <b>Total Chile</b>   |  | <b>1,432,761</b> | <b>0.10</b>     | CNY 10,000,000   | China Government Bond, 3.130%, 21/11/29                | 1,546,185         | 0.10            |
| China  |  |                  |                 | CNY 10,000,000   | China Government Bond, 2.680%, 21/05/30                | 1,490,548         | 0.10            |
| CNY 20,000,000   | China Government Bond, 2.750%, 08/08/22                          | 3,104,133        | 0.21            | CNY 17,000,000   | China Government Bond, 3.270%, 19/11/30                | 2,587,869         | 0.17            |
| CNY 15,000,000   | China Government Bond, 2.640%, 13/08/22                          | 2,324,339        | 0.16            | CNY 10,000,000   | China Government Bond, 4.630%, 11/08/34                | 1,772,404         | 0.12            |
| CNY 10,000,000   | China Government Bond, 3.810%, 18/01/23                          | 1,580,295        | 0.11            | CNY 19,800,000   | China Government Bond, 3.740%, 22/09/35                | 3,193,734         | 0.21            |
| CNY 30,000,000   | China Government Bond, 2.240%, 05/03/23                          | 4,611,210        | 0.31            | CNY 5,800,000  | China Government Bond, 3.910%, 23/10/38                | 950,152           | 0.06            |
| CNY 15,800,000   | China Government Bond, 3.170%, 19/04/23                          | 2,469,040        | 0.17            | CNY 9,070,000  | China Government Bond, 4.050%, 24/07/47                | 1,490,248         | 0.10            |
| CNY 20,000,000   | China Government Bond, 2.360%, 02/07/23                          | 3,075,347        | 0.21            | CNY 6,000,000  | China Government Bond, 4.280%, 23/10/47                | 1,021,944         | 0.07            |
| CNY 5,800,000  | China Government Bond, 3.300%, 12/07/23                          | 910,432          | 0.06            | CNY 15,800,000   | China Government Bond, 4.220%, 19/03/48                | 2,684,493         | 0.18            |
| CNY 10,800,000   | China Government Bond, 3.290%, 18/10/23                          | 1,696,674        | 0.11            | CNY 12,800,000   | China Government Bond, 3.970%, 23/07/48                | 2,085,476         | 0.14            |
| CNY 10,000,000   | China Government Bond, 2.880%, 05/11/23                          | 1,553,630        | 0.10            | CNY 15,150,000   | China Government Bond, 4.080%, 22/10/48                | 2,517,407         | 0.17            |
| CNY 5,800,000  | China Government Bond, 3.200%, 16/03/24                          | 908,968          | 0.06            | CNY 24,300,000   | China Government Bond, 3.860%, 22/07/49                | 3,878,478         | 0.26            |
| CNY 27,800,000   | China Government Bond, 3.190%, 11/04/24                          | 4,354,284        | 0.29            | CNY 20,000,000   | China Government Bond, 3.390%, 16/03/50                | 2,932,004         | 0.20            |
| CNY 30,000,000   | China Government Bond, 2.940%, 17/10/24                          | 4,661,214        | 0.31            | CNY 16,000,000   | China Government Bond, 3.810%, 14/09/50                | 2,538,180         | 0.17            |
| CNY 20,000,000   | China Government Bond, 3.770%, 08/03/25                          | 3,211,323        | 0.22            | <b>Total China</b>   |  | <b>91,175,299</b> | <b>6.11</b>     |
| CNY 15,000,000   | China Government Bond, 1.990%, 09/04/25                          | 2,245,386        | 0.15            | Colombia   |  |                   |                 |
| CNY 5,800,000  | China Government Bond, 3.610%, 07/06/25                          | 924,111          | 0.06            | COP 4,000,000,000  | Colombian TES, 6.250%, 26/11/25                        | 1,089,791         | 0.07            |
| CNY 5,800,000  | China Government Bond, 3.600%, 06/09/25                          | 925,700          | 0.06            | COP 4,000,000,000  | Colombian TES, 6.000%, 28/04/28                        | 1,031,623         | 0.07            |
| CNY 21,600,000   | China Government Bond, 3.220%, 06/12/25                          | 3,388,132        | 0.23            | COP 2,000,000,000  | Colombian TES, 7.250%, 18/10/34                        | 522,667           | 0.04            |
| CNY 30,000,000   | China Government Bond, 3.250%, 06/06/26                          | 4,710,615        | 0.32            | <b>Total Colombia</b>  |  | <b>2,644,081</b>  | <b>0.18</b>     |
| CNY 20,000,000   | China Government Bond, 3.120%, 05/12/26                          | 3,116,855        | 0.21            | Cyprus   |  |                   |                 |
| CNY 10,000,000   | China Government Bond, 2.850%, 04/06/27                          | 1,531,266        | 0.10            | EUR 203,000  | Cyprus Government International Bond, 2.375%, 25/09/28 | 279,749           | 0.02            |
| CNY 10,000,000   | China Government Bond, 3.820%, 02/11/27                          | 1,631,290        | 0.11            | EUR 200,000  | Cyprus Government International Bond, 2.750%, 26/02/34 | 296,212           | 0.02            |
|  |  |                  |                 | EUR 100,000  | Cyprus Government International Bond, 2.750%, 03/05/49 | 160,160           | 0.01            |
|  |  |                  |                 | <b>Total Cyprus</b>  |  | <b>736,121</b>    | <b>0.05</b>     |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value  | Description                                      | Market Value     | % of Net Assets | Nominal Value  | Description  | Market Value     | % of Net Assets |
|--|--|------------------|-----------------|--|--|------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or 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 - 99.12% (continued)  |  |                  |                 | Government Bonds - 99.12% (continued)  |  |                  |                 |
| Czech Republic   |  |                  |                 | Finland (continued)  |  |                  |                 |
| CZK 15,000,000   | Czech Republic Government Bond, 1.250%, 14/02/25 | 689,475          | 0.05            | EUR 214,000  | Finland Government Bond, 0.500%, 15/09/27                  | 267,561          | 0.02            |
| CZK 6,380,000  | Czech Republic Government Bond, 2.400%, 17/09/25 | 305,854          | 0.02            | EUR 262,000  | Finland Government Bond, 2.750%, 04/07/28                  | 378,595          | 0.02            |
| CZK 7,520,000  | Czech Republic Government Bond, 1.000%, 26/06/26 | 338,223          | 0.02            | EUR 332,000  | Finland Government Bond, 0.500%, 15/09/28                  | 415,964          | 0.03            |
| CZK 4,360,000  | Czech Republic Government Bond, 0.250%, 10/02/27 | 186,913          | 0.01            | EUR 277,000  | Finland Government Bond, 0.500%, 15/09/29                  | 346,900          | 0.02            |
| CZK 7,220,000  | Czech Republic Government Bond, 2.500%, 25/08/28 | 351,394          | 0.02            | EUR 232,000  | Finland Government Bond, 0.750%, 15/04/31                  | 296,407          | 0.02            |
| CZK 4,800,000  | Czech Republic Government Bond, 2.750%, 23/07/29 | 239,099          | 0.02            | EUR 289,000  | Finland Government Bond, 1.125%, 15/04/34                  | 384,977          | 0.03            |
| CZK 6,640,000  | Czech Republic Government Bond, 0.950%, 15/05/30 | 287,219          | 0.02            | EUR 375,000  | Finland Government Bond, 0.125%, 15/04/36                  | 419,997          | 0.03            |
| CZK 5,000,000  | Czech Republic Government Bond, 1.200%, 13/03/31 | 219,617          | 0.02            | EUR 150,000  | Finland Government Bond, 0.250%, 15/09/40                  | 173,128          | 0.01            |
| CZK 7,880,000  | Czech Republic Government Bond, 2.000%, 13/10/33 | 372,202          | 0.03            | EUR 218,000  | Finland Government Bond, 2.625%, 04/07/42                  | 375,900          | 0.02            |
| CZK 2,780,000  | Czech Republic Government Bond, 4.200%, 04/12/36 | 168,347          | 0.01            | EUR 131,000  | Finland Government Bond, 1.375%, 15/04/47                  | 189,784          | 0.01            |
| CZK 880,000  | Czech Republic Government Bond, 4.850%, 26/11/57 | 60,753           | 0.00            | <b>Total Finland</b>   |  | <b>5,372,403</b> | <b>0.36</b>     |
| <b>Total Czech Republic</b>  |  | <b>3,219,096</b> | <b>0.22</b>     | France   |  |                  |                 |
| Denmark  |  |                  |                 | EUR 1,350,798  | French Republic Government Bond OAT, 2.250%, 25/10/22      | 1,663,794        | 0.11            |
| DKK 2,000,000  | Denmark Government Bond, 0.250%, 15/11/22        | 322,508          | 0.02            | EUR 4,450,000  | French Republic Government Bond OAT, zero coupon, 25/02/23 | 5,323,679        | 0.36            |
| DKK 1,700,000  | Denmark Government Bond, 1.500%, 15/11/23        | 284,379          | 0.02            | EUR 1,892,000  | French Republic Government Bond OAT, zero coupon, 25/03/23 | 2,268,943        | 0.15            |
| DKK 384,689  | Denmark Government Bond, 7.000%, 10/11/24        | 76,976           | 0.01            | EUR 247,348  | French Republic Government Bond OAT, 8.500%, 25/04/23      | 342,445          | 0.02            |
| DKK 2,030,000  | Denmark Government Bond, 1.750%, 15/11/25        | 354,915          | 0.02            | EUR 2,414,164  | French Republic Government Bond OAT, 1.750%, 25/05/23      | 2,994,139        | 0.20            |
| DKK 2,010,000  | Denmark Government Bond, 0.500%, 15/11/27        | 336,016          | 0.02            | EUR 2,074,264  | French Republic Government Bond OAT, 4.250%, 25/10/23      | 2,741,723        | 0.19            |
| DKK 5,740,000  | Denmark Government Bond, 0.500%, 15/11/29        | 961,736          | 0.06            | EUR 1,927,000  | French Republic Government Bond OAT, zero coupon, 25/03/24 | 2,323,851        | 0.16            |
| DKK 6,105,669  | Denmark Government Bond, 4.500%, 15/11/39        | 1,712,719        | 0.12            | EUR 1,439,493  | French Republic Government Bond OAT, 2.250%, 25/05/24      | 1,850,219        | 0.12            |
| DKK 1,000,000  | Denmark Government Bond, 0.250%, 15/11/52        | 147,859          | 0.01            | EUR 1,477,164  | French Republic Government Bond OAT, 1.750%, 25/11/24      | 1,891,561        | 0.13            |
| <b>Total Denmark</b>   |  | <b>4,197,108</b> | <b>0.28</b>     | EUR 2,017,000  | French Republic Government Bond OAT, zero coupon, 25/03/25 | 2,439,609        | 0.16            |
| Finland  |  |                  |                 | EUR 1,560,000  | French Republic Government Bond OAT, 0.500%, 25/05/25      | 1,924,505        | 0.13            |
| EUR 82,000   | Finland Government Bond, 1.500%, 15/04/23        | 101,036          | 0.01            | EUR 1,609,331  | French Republic Government Bond OAT, 6.000%, 25/10/25      | 2,452,851        | 0.16            |
| EUR 464,000  | Finland Government Bond, zero coupon, 15/09/23   | 558,297          | 0.04            | EUR 1,232,000  | French Republic Government Bond OAT, 1.000%, 25/11/25      | 1,557,282        | 0.10            |
| EUR 290,000  | Finland Government Bond, 2.000%, 15/04/24        | 369,770          | 0.02            | EUR 2,038,238  | French Republic Government Bond OAT, 3.500%, 25/04/26      | 2,883,295        | 0.19            |
| EUR 100,000  | Finland Government Bond, zero coupon, 15/09/24   | 121,002          | 0.01            | EUR 1,596,000  | French Republic Government Bond OAT, 0.500%, 25/05/26      | 1,980,765        | 0.13            |
| EUR 196,000  | Finland Government Bond, 4.000%, 04/07/25        | 275,791          | 0.02            | EUR 1,401,000  | French Republic Government Bond OAT, 0.250%, 25/11/26      | 1,719,116        | 0.12            |
| EUR 232,000  | Finland Government Bond, 0.875%, 15/09/25        | 291,928          | 0.02            | EUR 1,595,000  | French Republic Government Bond OAT, 1.000%, 25/05/27      | 2,040,827        | 0.14            |
| EUR 326,000  | Finland Government Bond, 0.500%, 15/04/26        | 405,366          | 0.03            |  |  |                  |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value  | Description  | Market Value      | % of Net Assets | Nominal Value  | Description   | Market Value | % of Net Assets |
|--|--|-------------------|-----------------|--|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or 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 - 99.12% (continued)  |  |                   |                 | Government Bonds - 99.12% (continued)  |   |              |                 |
| France (continued)   |  |                   |                 | Germany (continued)  |   |              |                 |
| EUR 2,103,291  | French Republic Government Bond OAT, 2.750%, 25/10/27      | 2,982,253         | 0.20            | EUR 1,100,000  | Bundesobligation, zero coupon, 18/10/24                         | 1,333,659    | 0.09            |
| EUR 2,032,000  | French Republic Government Bond OAT, 0.750%, 25/05/28      | 2,573,565         | 0.17            | EUR 3,020,000  | Bundesobligation, zero coupon, 11/04/25                         | 3,679,110    | 0.24            |
| EUR 1,924,000  | French Republic Government Bond OAT, 0.750%, 25/11/28      | 2,439,930         | 0.16            | EUR 358,603  | Bundesrepub Deutschland, 4.750%, 04/07/40                       | 805,457      | 0.05            |
| EUR 2,147,687  | French Republic Government Bond OAT, 5.500%, 25/04/29      | 3,684,026         | 0.25            | EUR 641,687  | Bundesrepublik Deutschland Bundesanleihe, 1.750%, 04/07/22      | 779,682      | 0.05            |
| EUR 1,775,000  | French Republic Government Bond OAT, 0.500%, 25/05/29      | 2,209,022         | 0.15            | EUR 1,149,967  | Bundesrepublik Deutschland Bundesanleihe, 1.500%, 04/09/22      | 1,399,368    | 0.09            |
| EUR 1,500,000  | French Republic Government Bond OAT, zero coupon, 25/11/29 | 1,789,008         | 0.12            | EUR 1,278,894  | Bundesrepublik Deutschland Bundesanleihe, 1.500%, 15/02/23      | 1,570,982    | 0.11            |
| EUR 2,172,485  | French Republic Government Bond OAT, 2.500%, 25/05/30      | 3,162,317         | 0.21            | EUR 1,212,000  | Bundesrepublik Deutschland Bundesanleihe, 1.500%, 15/05/23      | 1,496,989    | 0.10            |
| EUR 1,990,000  | French Republic Government Bond OAT, 1.500%, 25/05/31      | 2,695,691         | 0.18            | EUR 1,114,897  | Bundesrepublik Deutschland Bundesanleihe, 2.000%, 15/08/23      | 1,398,750    | 0.09            |
| EUR 1,628,164  | French Republic Government Bond OAT, 5.750%, 25/10/32      | 3,154,511         | 0.21            | EUR 153,000  | Bundesrepublik Deutschland Bundesanleihe, 6.250%, 04/01/24      | 213,397      | 0.01            |
| EUR 1,469,000  | French Republic Government Bond OAT, 1.250%, 25/05/34      | 1,952,079         | 0.13            | EUR 1,420,000  | Bundesrepublik Deutschland Bundesanleihe, 1.750%, 15/02/24      | 1,793,522    | 0.12            |
| EUR 1,431,825  | French Republic Government Bond OAT, 4.750%, 25/04/35      | 2,723,867         | 0.18            | EUR 832,000  | Bundesrepublik Deutschland Bundesanleihe, 1.500%, 15/05/24      | 1,049,619    | 0.07            |
| EUR 1,688,000  | French Republic Government Bond OAT, 1.250%, 25/05/36      | 2,242,917         | 0.15            | EUR 732,000  | Bundesrepublik Deutschland Bundesanleihe, 1.000%, 15/08/24      | 914,600      | 0.06            |
| EUR 1,284,125  | French Republic Government Bond OAT, 4.000%, 25/10/38      | 2,417,348         | 0.16            | EUR 1,110,000  | Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/02/25      | 1,373,071    | 0.09            |
| EUR 1,104,000  | French Republic Government Bond OAT, 1.750%, 25/06/39      | 1,589,515         | 0.11            | EUR 1,220,000  | Bundesrepublik Deutschland Bundesanleihe, 1.000%, 15/08/25      | 1,546,425    | 0.10            |
| EUR 1,175,000  | French Republic Government Bond OAT, 0.500%, 25/05/40      | 1,280,182         | 0.09            | EUR 1,130,000  | Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/02/26      | 1,410,488    | 0.09            |
| EUR 1,632,294  | French Republic Government Bond OAT, 4.500%, 25/04/41      | 3,357,577         | 0.23            | EUR 1,269,000  | Bundesrepublik Deutschland Bundesanleihe, zero coupon, 15/08/26 | 1,550,190    | 0.10            |
| EUR 1,077,167  | French Republic Government Bond OAT, 3.250%, 25/05/45      | 1,991,027         | 0.13            | EUR 1,024,000  | Bundesrepublik Deutschland Bundesanleihe, 0.250%, 15/02/27      | 1,269,567    | 0.09            |
| EUR 1,215,000  | French Republic Government Bond OAT, 2.000%, 25/05/48      | 1,856,085         | 0.12            | EUR 612,539  | Bundesrepublik Deutschland Bundesanleihe, 6.500%, 04/07/27      | 1,041,164    | 0.07            |
| EUR 1,364,000  | French Republic Government Bond OAT, 1.500%, 25/05/50      | 1,880,359         | 0.13            | EUR 1,051,000  | Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/08/27      | 1,325,103    | 0.09            |
| EUR 1,175,000  | French Republic Government Bond OAT, 0.750%, 25/05/52      | 1,332,317         | 0.09            | EUR 5,900,000  | Bundesrepublik Deutschland Bundesanleihe, zero coupon, 15/11/27 | 7,102,546    | 0.49            |
| EUR 836,124  | French Republic Government Bond OAT, 4.000%, 25/04/55      | 1,879,313         | 0.13            | EUR 1,190,285  | Bundesrepublik Deutschland Bundesanleihe, 5.625%, 04/01/28      | 1,991,217    | 0.13            |
| EUR 719,510  | French Republic Government Bond OAT, 4.000%, 25/04/60      | 1,688,667         | 0.11            | EUR 827,000  | Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/02/28      | 1,045,576    | 0.07            |
| EUR 497,000  | French Republic Government Bond OAT, 1.750%, 25/05/66      | 742,688           | 0.05            | EUR 622,514  | Bundesrepublik Deutschland Bundesanleihe, 4.750%, 04/07/28      | 1,016,246    | 0.07            |
| <b>Total France</b>  |  | <b>90,022,868</b> | <b>6.03</b>     | EUR 922,000  | Bundesrepublik Deutschland Bundesanleihe, 0.250%, 15/08/28      | 1,148,956    | 0.08            |
| Germany  |  |                   |                 | EUR 1,080,000  | Bundesrepublik Deutschland Bundesanleihe, 0.250%, 15/02/29      | 1,346,271    | 0.09            |
| EUR 945,000  | Bundesobligation, zero coupon, 07/10/22                    | 1,130,650         | 0.08            | EUR 1,127,000  | Bundesrepublik Deutschland Bundesanleihe, zero coupon, 15/08/29 | 1,376,699    | 0.09            |
| EUR 595,000  | Bundesobligation, zero coupon, 14/04/23                    | 714,410           | 0.05            | EUR 966,999  | Bundesrepublik Deutschland Bundesanleihe, 6.250%, 04/01/30      | 1,811,923    | 0.12            |
| EUR 587,000  | Bundesobligation, zero coupon, 13/10/23                    | 707,505           | 0.05            |  |   |              |                 |
| EUR 893,000  | Bundesobligation, zero coupon, 05/04/24                    | 1,079,130         | 0.07            |  |   |              |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value  | Description   | Market Value      | % of Net Assets | Nominal Value  | Description                                    | Market Value     | % of Net Assets |
|--|---|-------------------|-----------------|--|--|------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or 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 - 99.12% (continued)  |   |                   |                 | Government Bonds - 99.12% (continued)  |  |                  |                 |
| Germany (continued)  |   |                   |                 | Indonesia  |  |                  |                 |
| EUR 930,610  | Bundesrepublik Deutschland Bundesanleihe, 5.500%, 04/01/31      | 1,730,451         | 0.12            | IDR 10,400,000,000   | Indonesia Treasury Bond, 5.625%, 15/05/23      | 733,688          | 0.05            |
| EUR 1,334,337  | Bundesrepublik Deutschland Bundesanleihe, 4.750%, 04/07/34      | 2,606,182         | 0.18            | IDR 7,000,000,000  | Indonesia Treasury Bond, 8.375%, 15/03/24      | 527,708          | 0.04            |
| EUR 1,122,000  | Bundesrepublik Deutschland Bundesanleihe, 4.000%, 04/01/37      | 2,167,569         | 0.15            | IDR 7,000,000,000  | Indonesia Treasury Bond, 8.125%, 15/05/24      | 526,617          | 0.03            |
| EUR 722,647  | Bundesrepublik Deutschland Bundesanleihe, 4.250%, 04/07/39      | 1,510,063         | 0.10            | IDR 14,000,000,000   | Indonesia Treasury Bond, 6.500%, 15/06/25      | 1,013,214        | 0.07            |
| EUR 450,000  | Bundesrepublik Deutschland Bundesanleihe, 4.750%, 04/07/40      | 1,010,743         | 0.07            | IDR 8,200,000,000  | Indonesia Treasury Bond, 7.000%, 15/05/27      | 600,240          | 0.04            |
| EUR 881,121  | Bundesrepublik Deutschland Bundesanleihe, 3.250%, 04/07/42      | 1,731,373         | 0.12            | IDR 10,400,000,000   | Indonesia Treasury Bond, 6.125%, 15/05/28      | 716,381          | 0.05            |
| EUR 1,277,330  | Bundesrepublik Deutschland Bundesanleihe, 2.500%, 04/07/44      | 2,323,864         | 0.16            | IDR 8,000,000,000  | Indonesia Treasury Bond, 9.000%, 15/03/29      | 638,483          | 0.04            |
| EUR 1,397,627  | Bundesrepublik Deutschland Bundesanleihe, 2.500%, 15/08/46      | 2,592,495         | 0.17            | IDR 1,300,000,000  | Indonesia Treasury Bond, 8.250%, 15/05/29      | 100,002          | 0.01            |
| EUR 1,100,000  | Bundesrepublik Deutschland Bundesanleihe, 1.250%, 15/08/48      | 1,645,902         | 0.11            | IDR 5,800,000,000  | Indonesia Treasury Bond, 7.500%, 15/08/32      | 420,648          | 0.03            |
| EUR 870,000  | Bundesrepublik Deutschland Bundesanleihe, zero coupon, 15/08/50 | 948,772           | 0.06            | IDR 8,700,000,000  | Indonesia Treasury Bond, 6.625%, 15/05/33      | 598,428          | 0.04            |
| EUR 1,050,000  | Bundesschatzanweisungen, zero coupon, 16/09/22                  | 1,256,560         | 0.08            | IDR 16,600,000,000   | Indonesia Treasury Bond, 8.375%, 15/03/34      | 1,266,511        | 0.08            |
| <b>Total Germany</b>   |   | <b>65,946,246</b> | <b>4.42</b>     | IDR 11,000,000,000   | Indonesia Treasury Bond, 7.500%, 15/06/35      | 784,148          | 0.05            |
| Hong Kong  |   |                   |                 | IDR 8,700,000,000  | Indonesia Treasury Bond, 8.250%, 15/05/36      | 659,040          | 0.04            |
| HKD 150,000  | Hong Kong Government Bond Programme, 1.100%, 17/01/23           | 19,593            | 0.00            | IDR 10,400,000,000   | Indonesia Treasury Bond, 7.500%, 15/05/38      | 734,333          | 0.05            |
| HKD 100,000  | Hong Kong Government Bond Programme, 2.220%, 07/08/24           | 13,586            | 0.00            | IDR 5,000,000,000  | Indonesia Treasury Bond, 8.375%, 15/04/39      | 381,107          | 0.03            |
| HKD 300,000  | Hong Kong Government Bond Programme, 1.250%, 29/06/27           | 39,382            | 0.00            | IDR 3,000,000,000  | Indonesia Treasury Bond, 7.375%, 15/05/48      | 209,806          | 0.01            |
| <b>Total Hong Kong</b>   |   | <b>72,561</b>     | <b>0.00</b>     | <b>Total Indonesia</b>   |  | <b>9,910,354</b> | <b>0.66</b>     |
| Hungary  |   |                   |                 | Ireland  |  |                  |                 |
| HUF 29,000,000   | Hungary Government Bond, 6.000%, 24/11/23                       | 108,373           | 0.01            | EUR 559,440  | Ireland Government Bond, 3.900%, 20/03/23      | 715,023          | 0.05            |
| HUF 58,000,000   | Hungary Government Bond, 3.000%, 26/06/24                       | 203,666           | 0.01            | EUR 372,000  | Ireland Government Bond, 3.400%, 18/03/24      | 488,888          | 0.03            |
| HUF 100,000,000  | Hungary Government Bond, 2.500%, 24/10/24                       | 346,189           | 0.02            | EUR 617,443  | Ireland Government Bond, 5.400%, 13/03/25      | 893,199          | 0.06            |
| HUF 67,000,000   | Hungary Government Bond, 5.500%, 24/06/25                       | 257,332           | 0.02            | EUR 581,000  | Ireland Government Bond, 1.000%, 15/05/26      | 736,439          | 0.05            |
| HUF 118,500,000  | Hungary Government Bond, 2.750%, 22/12/26                       | 412,980           | 0.03            | EUR 600,000  | Ireland Government Bond, 0.200%, 15/05/27      | 726,265          | 0.04            |
| HUF 78,500,000   | Hungary Government Bond, 3.000%, 27/10/27                       | 277,123           | 0.02            | EUR 301,000  | Ireland Government Bond, 0.900%, 15/05/28      | 383,649          | 0.03            |
| HUF 17,500,000   | Hungary Government Bond, 6.750%, 22/10/28                       | 76,391            | 0.00            | EUR 406,000  | Ireland Government Bond, 1.100%, 15/05/29      | 526,118          | 0.04            |
| HUF 135,000,000  | Hungary Government Bond, 3.000%, 21/08/30                       | 475,884           | 0.03            | EUR 434,628  | Ireland Government Bond, 2.400%, 15/05/30      | 625,670          | 0.04            |
| HUF 23,000,000   | Hungary Government Bond, 3.250%, 22/10/31                       | 82,337            | 0.01            | EUR 324,000  | Ireland Government Bond, 1.350%, 18/03/31      | 432,257          | 0.03            |
| <b>Total Hungary</b>   |   | <b>2,240,275</b>  | <b>0.15</b>     | EUR 200,000  | Ireland Government Bond, zero coupon, 18/10/31 | 233,385          | 0.02            |
|  |   |                   |                 | EUR 244,000  | Ireland Government Bond, 1.300%, 15/05/33      | 325,434          | 0.02            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value  | Description   | Market Value     | % of Net Assets | Nominal Value  | Description  | Market Value | % of Net Assets |
|--|---|------------------|-----------------|--|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or 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 - 99.12% (continued)  |   |                  |                 | Government Bonds - 99.12% (continued)  |  |              |                 |
| Ireland (continued)  |   |                  |                 | Italy (continued)  |  |              |                 |
| EUR 150,000  | Ireland Government Bond, 0.400%, 15/05/35           | 178,750          | 0.01            | EUR 950,000  | Italy Buoni Poliennali Del Tesoro, 0.950%, 15/03/23      | 1,152,168    | 0.08            |
| EUR 211,000  | Ireland Government Bond, 1.700%, 15/05/37           | 297,638          | 0.02            | EUR 808,000  | Italy Buoni Poliennali Del Tesoro, 4.500%, 01/05/23      | 1,044,255    | 0.07            |
| EUR 200,000  | Ireland Government Bond, 0.550%, 22/04/41           | 233,217          | 0.02            | EUR 1,050,000  | Italy Buoni Poliennali Del Tesoro, 0.600%, 15/06/23      | 1,244,923    | 0.08            |
| EUR 385,074  | Ireland Government Bond, 2.000%, 18/02/45           | 586,054          | 0.04            | EUR 1,459,000  | Italy Buoni Poliennali Del Tesoro, 4.750%, 01/08/23      | 1,914,862    | 0.13            |
| EUR 253,000  | Ireland Government Bond, 1.500%, 15/05/50           | 349,199          | 0.02            | EUR 700,000  | Italy Buoni Poliennali Del Tesoro, 0.300%, 15/08/23      | 841,088      | 0.06            |
| <b>Total Ireland</b>   |   | <b>7,731,185</b> | <b>0.52</b>     | EUR 558,000  | Italy Buoni Poliennali Del Tesoro, 2.450%, 01/10/23      | 703,058      | 0.05            |
| Israel   |   |                  |                 | EUR 493,000  | Italy Buoni Poliennali Del Tesoro, 0.650%, 15/10/23      | 597,459      | 0.04            |
| ILS 340,000  | Israel Government Bond - Fixed, 1.250%, 30/11/22    | 106,107          | 0.01            | EUR 351,297  | Italy Buoni Poliennali Del Tesoro, 9.000%, 01/11/23      | 507,060      | 0.03            |
| ILS 1,516,000  | Israel Government Bond - Fixed, 4.250%, 31/03/23    | 499,017          | 0.03            | EUR 1,300,000  | Italy Buoni Poliennali Del Tesoro, zero coupon, 15/01/24 | 1,545,032    | 0.10            |
| ILS 420,000  | Israel Government Bond - Fixed, 1.500%, 30/11/23    | 133,012          | 0.01            | EUR 1,181,000  | Italy Buoni Poliennali Del Tesoro, 4.500%, 01/03/24      | 1,577,368    | 0.11            |
| ILS 1,190,000  | Israel Government Bond - Fixed, 3.750%, 31/03/24    | 400,787          | 0.03            | EUR 842,000  | Italy Buoni Poliennali Del Tesoro, 1.850%, 15/05/24      | 1,057,711    | 0.07            |
| ILS 600,000  | Israel Government Bond - Fixed, 0.500%, 30/04/25    | 185,377          | 0.01            | EUR 647,000  | Italy Buoni Poliennali Del Tesoro, 1.750%, 01/07/24      | 811,879      | 0.05            |
| ILS 545,000  | Israel Government Bond - Fixed, 1.750%, 31/08/25    | 176,877          | 0.01            | EUR 747,000  | Italy Buoni Poliennali Del Tesoro, 3.750%, 01/09/24      | 996,203      | 0.07            |
| ILS 1,168,000  | Israel Government Bond - Fixed, 6.250%, 30/10/26    | 466,669          | 0.03            | EUR 1,045,000  | Italy Buoni Poliennali Del Tesoro, 1.450%, 15/11/24      | 1,305,926    | 0.09            |
| ILS 1,030,000  | Israel Government Bond - Fixed, 2.000%, 31/03/27    | 341,119          | 0.02            | EUR 747,000  | Italy Buoni Poliennali Del Tesoro, 2.500%, 01/12/24      | 965,649      | 0.07            |
| ILS 890,000  | Israel Government Bond - Fixed, 2.250%, 28/09/28    | 299,792          | 0.02            | EUR 1,369,000  | Italy Buoni Poliennali Del Tesoro, 5.000%, 01/03/25      | 1,927,871    | 0.13            |
| ILS 1,050,000  | Israel Government Bond - Fixed, 1.000%, 31/03/30    | 319,263          | 0.02            | EUR 542,000  | Italy Buoni Poliennali Del Tesoro, 1.450%, 15/05/25      | 680,443      | 0.05            |
| ILS 600,000  | Israel Government Bond - Fixed, 1.500%, 31/05/37    | 174,712          | 0.01            | EUR 1,237,000  | Italy Buoni Poliennali Del Tesoro, 1.500%, 01/06/25      | 1,557,060    | 0.10            |
| ILS 839,000  | Israel Government Bond - Fixed, 5.500%, 31/01/42    | 408,557          | 0.03            | EUR 700,000  | Italy Buoni Poliennali Del Tesoro, 1.850%, 01/07/25      | 892,506      | 0.06            |
| ILS 1,100,000  | Israel Government Bond - Fixed, 3.750%, 31/03/47    | 434,582          | 0.03            | EUR 832,000  | Italy Buoni Poliennali Del Tesoro, 2.500%, 15/11/25      | 1,094,216    | 0.07            |
| <b>Total Israel</b>  |   | <b>3,945,871</b> | <b>0.26</b>     | EUR 566,000  | Italy Buoni Poliennali Del Tesoro, 2.000%, 01/12/25      | 729,931      | 0.05            |
| Italy  |   |                  |                 | EUR 950,000  | Italy Buoni Poliennali Del Tesoro, 0.500%, 01/02/26      | 1,149,487    | 0.08            |
| EUR 900,000  | Buoni Poliennali Del Tes, 0.350%, 01/02/25          | 1,084,782        | 0.07            | EUR 1,181,000  | Italy Buoni Poliennali Del Tesoro, 4.500%, 01/03/26      | 1,691,148    | 0.11            |
| EUR 555,000  | Italy Buoni Poliennali Del Tesoro, 1.000%, 15/07/22 | 668,054          | 0.05            | EUR 705,000  | Italy Buoni Poliennali Del Tesoro, 1.600%, 01/06/26      | 897,117      | 0.06            |
| EUR 1,158,000  | Italy Buoni Poliennali Del Tesoro, 0.900%, 01/08/22 | 1,393,158        | 0.09            | EUR 710,000  | Italy Buoni Poliennali Del Tesoro, 2.100%, 15/07/26      | 925,548      | 0.06            |
| EUR 498,000  | Italy Buoni Poliennali Del Tesoro, 5.500%, 01/09/22 | 631,435          | 0.04            | EUR 363,000  | Italy Buoni Poliennali Del Tesoro, 7.250%, 01/11/26      | 592,834      | 0.04            |
| EUR 987,000  | Italy Buoni Poliennali Del Tesoro, 1.450%, 15/09/22 | 1,196,890        | 0.08            | EUR 1,101,000  | Italy Buoni Poliennali Del Tesoro, 1.250%, 01/12/26      | 1,380,648    | 0.09            |
| EUR 1,229,000  | Italy Buoni Poliennali Del Tesoro, 5.500%, 01/11/22 | 1,572,277        | 0.11            | EUR 800,000  | Italy Buoni Poliennali Del Tesoro, 0.850%, 15/01/27      | 981,679      | 0.07            |
| EUR 500,000  | Italy Buoni Poliennali Del Tesoro, 0.050%, 15/01/23 | 597,154          | 0.04            |  |  |              |                 |
| EUR 597,000  | Italy Buoni Poliennali Del Tesoro, 0.950%, 01/03/23 | 723,764          | 0.05            |  |  |              |                 |



## Schedule of Investments *(continued)* as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value   | Description   | Market Value | % of Net Assets | Nominal Value   | Description  | Market Value | % of Net Assets |
|---|---|--------------|-----------------|---|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |   |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |  |              |                 |
| Government Bonds - 99.12% <i>(continued)</i>  |   |              |                 | Government Bonds - 99.12% <i>(continued)</i>  |  |              |                 |
| Italy <i>(continued)</i>  |   |              |                 | Italy <i>(continued)</i>  |  |              |                 |
| EUR 380,000   | Italy Buoni Poliennali Del Tesoro, 2.200%, 01/06/27 | 501,840      | 0.03            | EUR 878,000   | Italy Buoni Poliennali Del Tesoro, 4.750%, 01/09/44                        | 1,666,109    | 0.11            |
| EUR 953,000   | Italy Buoni Poliennali Del Tesoro, 2.050%, 01/08/27 | 1,249,678    | 0.08            | EUR 743,000   | Italy Buoni Poliennali Del Tesoro, 3.250%, 01/09/46                        | 1,157,409    | 0.08            |
| EUR 1,950,000   | Italy Buoni Poliennali Del Tesoro, 0.950%, 15/09/27 | 2,328,497    | 0.16            | EUR 727,000   | Italy Buoni Poliennali Del Tesoro, 2.700%, 01/03/47                        | 1,034,683    | 0.07            |
| EUR 1,464,991   | Italy Buoni Poliennali Del Tesoro, 6.500%, 01/11/27 | 2,408,066    | 0.16            | EUR 672,000   | Italy Buoni Poliennali Del Tesoro, 3.450%, 01/03/48                        | 1,084,966    | 0.07            |
| EUR 1,050,000   | Italy Buoni Poliennali Del Tesoro, 2.000%, 01/02/28 | 1,377,049    | 0.09            | EUR 601,000   | Italy Buoni Poliennali Del Tesoro, 3.850%, 01/09/49                        | 1,038,642    | 0.07            |
| EUR 900,000   | Italy Buoni Poliennali Del Tesoro, 0.250%, 15/03/28 | 1,056,488    | 0.07            | EUR 500,000   | Italy Buoni Poliennali Del Tesoro, 2.450%, 01/09/50                        | 678,649      | 0.05            |
| EUR 1,147,000   | Italy Buoni Poliennali Del Tesoro, 4.750%, 01/09/28 | 1,771,058    | 0.12            | EUR 400,000   | Italy Buoni Poliennali Del Tesoro, 1.700%, 01/09/51                        | 459,769      | 0.03            |
| EUR 866,000   | Italy Buoni Poliennali Del Tesoro, 2.800%, 01/12/28 | 1,200,202    | 0.08            | EUR 541,000   | Italy Buoni Poliennali Del Tesoro, 2.800%, 01/03/67                        | 759,269      | 0.05            |
| EUR 882,000   | Italy Buoni Poliennali Del Tesoro, 3.000%, 01/08/29 | 1,247,072    | 0.08            | EUR 250,000   | Italy Buoni Poliennali Del Tesoro, 2.150%, 01/03/72                        | 290,270      | 0.02            |
| EUR 1,324,406   | Italy Buoni Poliennali Del Tesoro, 5.250%, 01/11/29 | 2,168,201    | 0.15            | EUR 450,000   | Italy Certificati di Credito del Tesoro Zero Coupon, zero coupon, 28/09/22 | 536,329      | 0.04            |
| EUR 680,000   | Italy Buoni Poliennali Del Tesoro, 3.500%, 01/03/30 | 1,001,355    | 0.07            |   |  |              |                 |
| EUR 850,000   | Italy Buoni Poliennali Del Tesoro, 1.350%, 01/04/30 | 1,067,640    | 0.07            |   |  | 86,866,910   | 5.82            |
| EUR 1,000,000   | Italy Buoni Poliennali Del Tesoro, 1.650%, 01/12/30 | 1,283,820    | 0.09            | <b>Total Italy</b>  |  |              |                 |
| EUR 650,000   | Italy Buoni Poliennali Del Tesoro, 0.900%, 01/04/31 | 779,924      | 0.05            | Japan   |  |              |                 |
| EUR 1,664,000   | Italy Buoni Poliennali Del Tesoro, 6.000%, 01/05/31 | 2,955,074    | 0.20            | JPY 281,400,000   | Japan Government Five Year Bond, 0.100%, 20/06/22                          | 2,540,434    | 0.17            |
| EUR 1,018,000   | Italy Buoni Poliennali Del Tesoro, 1.650%, 01/03/32 | 1,303,573    | 0.09            | JPY 422,500,000   | Japan Government Five Year Bond, 0.100%, 20/09/22                          | 3,816,394    | 0.26            |
| EUR 1,249,000   | Italy Buoni Poliennali Del Tesoro, 5.750%, 01/02/33 | 2,263,051    | 0.15            | JPY 380,500,000   | Japan Government Five Year Bond, 0.100%, 20/12/22                          | 3,439,516    | 0.23            |
| EUR 671,000   | Italy Buoni Poliennali Del Tesoro, 2.450%, 01/09/33 | 925,405      | 0.06            | JPY 326,500,000   | Japan Government Five Year Bond, 0.100%, 20/03/23                          | 2,952,797    | 0.20            |
| EUR 1,233,000   | Italy Buoni Poliennali Del Tesoro, 5.000%, 01/08/34 | 2,155,262    | 0.14            | JPY 258,000,000   | Japan Government Five Year Bond, 0.100%, 20/06/23                          | 2,334,692    | 0.16            |
| EUR 439,000   | Italy Buoni Poliennali Del Tesoro, 3.350%, 01/03/35 | 664,497      | 0.04            | JPY 305,500,000   | Japan Government Five Year Bond, 0.100%, 20/09/23                          | 2,766,098    | 0.19            |
| EUR 650,000   | Italy Buoni Poliennali Del Tesoro, 1.450%, 01/03/36 | 794,670      | 0.05            | JPY 318,400,000   | Japan Government Five Year Bond, 0.100%, 20/12/23                          | 2,885,193    | 0.19            |
| EUR 473,000   | Italy Buoni Poliennali Del Tesoro, 2.250%, 01/09/36 | 638,917      | 0.04            | JPY 164,400,000   | Japan Government Five Year Bond, 0.100%, 20/03/24                          | 1,490,605    | 0.10            |
| EUR 1,277,000   | Italy Buoni Poliennali Del Tesoro, 4.000%, 01/02/37 | 2,090,062    | 0.14            | JPY 300,000,000   | Japan Government Five Year Bond, 0.100%, 20/06/24                          | 2,721,705    | 0.18            |
| EUR 495,000   | Italy Buoni Poliennali Del Tesoro, 2.950%, 01/09/38 | 727,401      | 0.05            | JPY 250,000,000   | Japan Government Five Year Bond, 0.100%, 20/09/24                          | 2,268,876    | 0.15            |
| EUR 1,127,000   | Italy Buoni Poliennali Del Tesoro, 5.000%, 01/08/39 | 2,103,172    | 0.14            | JPY 1,175,000,000   | Japan Government Five Year Bond, 0.100%, 20/12/24                          | 10,680,001   | 0.71            |
| EUR 406,000   | Italy Buoni Poliennali Del Tesoro, 3.100%, 01/03/40 | 609,269      | 0.04            | JPY 100,000,000   | Japan Government Five Year Bond, 0.005%, 20/03/26                          | 905,496      | 0.06            |
| EUR 1,254,000   | Italy Buoni Poliennali Del Tesoro, 5.000%, 01/09/40 | 2,361,427    | 0.16            | JPY 11,600,000  | Japan Government Forty Year Bond, 2.400%, 20/03/48                         | 150,543      | 0.01            |
| EUR 400,000   | Italy Buoni Poliennali Del Tesoro, 1.800%, 01/03/41 | 495,502      | 0.03            | JPY 35,400,000  | Japan Government Forty Year Bond, 2.200%, 20/03/49                         | 445,790      | 0.03            |
|   |   |              |                 | JPY 37,700,000  | Japan Government Forty Year Bond, 2.200%, 20/03/50                         | 476,184      | 0.03            |
|   |   |              |                 | JPY 58,900,000  | Japan Government Forty Year Bond, 2.200%, 20/03/51                         | 746,198      | 0.05            |
|   |   |              |                 | JPY 65,300,000  | Japan Government Forty Year Bond, 2.000%, 20/03/52                         | 799,220      | 0.05            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value  | Description  | Market Value | % of Net Assets | Nominal Value  | Description   | Market Value | % of Net Assets |
|--|--|--------------|-----------------|--|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or 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 - 99.12% (continued)  |  |              |                 | Government Bonds - 99.12% (continued)  |   |              |                 |
| Japan (continued)  |  |              |                 | Japan (continued)  |   |              |                 |
| JPY 66,200,000   | Japan Government Forty Year Bond, 1.900%, 20/03/53 | 798,158      | 0.05            | JPY 386,300,000  | Japan Government Ten Year Bond, 0.100%, 20/06/26    | 3,515,508    | 0.24            |
| JPY 128,900,000  | Japan Government Forty Year Bond, 1.700%, 20/03/54 | 1,494,724    | 0.10            | JPY 388,600,000  | Japan Government Ten Year Bond, 0.100%, 20/09/26    | 3,536,579    | 0.24            |
| JPY 134,100,000  | Japan Government Forty Year Bond, 1.400%, 20/03/55 | 1,452,627    | 0.10            | JPY 443,400,000  | Japan Government Ten Year Bond, 0.100%, 20/12/26    | 4,037,301    | 0.27            |
| JPY 211,900,000  | Japan Government Forty Year Bond, 0.400%, 20/03/56 | 1,719,466    | 0.11            | JPY 578,600,000  | Japan Government Ten Year Bond, 0.100%, 20/03/27    | 5,271,156    | 0.35            |
| JPY 191,600,000  | Japan Government Forty Year Bond, 0.900%, 20/03/57 | 1,816,428    | 0.12            | JPY 434,100,000  | Japan Government Ten Year Bond, 0.100%, 20/06/27    | 3,956,298    | 0.26            |
| JPY 143,400,000  | Japan Government Forty Year Bond, 0.800%, 20/03/58 | 1,318,714    | 0.09            | JPY 460,600,000  | Japan Government Ten Year Bond, 0.100%, 20/09/27    | 4,198,602    | 0.28            |
| JPY 103,500,000  | Japan Government Forty Year Bond, 0.500%, 20/03/59 | 858,176      | 0.06            | JPY 470,000,000  | Japan Government Ten Year Bond, 0.100%, 20/12/27    | 4,284,754    | 0.29            |
| JPY 100,000,000  | Japan Government Forty Year Bond, 0.500%, 20/03/60 | 826,606      | 0.06            | JPY 612,300,000  | Japan Government Ten Year Bond, 0.100%, 20/03/28    | 5,582,693    | 0.37            |
| JPY 175,000,000  | Japan Government Ten Year Bond, 0.800%, 20/06/22   | 1,590,688    | 0.11            | JPY 505,700,000  | Japan Government Ten Year Bond, 0.100%, 20/06/28    | 4,610,805    | 0.31            |
| JPY 58,100,000   | Japan Government Ten Year Bond, 0.900%, 20/06/22   | 528,616      | 0.04            | JPY 416,700,000  | Japan Government Ten Year Bond, 0.100%, 20/09/28    | 3,799,032    | 0.25            |
| JPY 545,300,000  | Japan Government Ten Year Bond, 0.800%, 20/09/22   | 4,967,590    | 0.33            | JPY 276,500,000  | Japan Government Ten Year Bond, 0.100%, 20/12/28    | 2,519,839    | 0.17            |
| JPY 142,200,000  | Japan Government Ten Year Bond, 0.700%, 20/12/22   | 1,296,456    | 0.09            | JPY 275,000,000  | Japan Government Ten Year Bond, 0.100%, 20/03/29    | 2,506,120    | 0.17            |
| JPY 435,400,000  | Japan Government Ten Year Bond, 0.800%, 20/12/22   | 3,975,325    | 0.27            | JPY 308,100,000  | Japan Government Ten Year Bond, 0.100%, 20/06/29    | 2,805,906    | 0.19            |
| JPY 395,900,000  | Japan Government Ten Year Bond, 0.600%, 20/03/23   | 3,610,684    | 0.24            | JPY 275,000,000  | Japan Government Ten Year Bond, 0.100%, 20/09/29    | 2,503,221    | 0.17            |
| JPY 538,800,000  | Japan Government Ten Year Bond, 0.800%, 20/06/23   | 4,941,969    | 0.33            | JPY 1,330,000,000  | Japan Government Ten Year Bond, 0.100%, 20/12/29    | 12,075,286   | 0.80            |
| JPY 121,900,000  | Japan Government Ten Year Bond, 0.600%, 20/09/23   | 1,115,969    | 0.07            | JPY 7,300,000  | Japan Government Thirty Year Bond, 1.800%, 22/11/32 | 78,281       | 0.00            |
| JPY 371,300,000  | Japan Government Ten Year Bond, 0.800%, 20/09/23   | 3,414,060    | 0.23            | JPY 17,400,000   | Japan Government Thirty Year Bond, 1.400%, 20/12/32 | 179,583      | 0.01            |
| JPY 700,400,000  | Japan Government Ten Year Bond, 0.600%, 20/12/23   | 6,423,625    | 0.43            | JPY 50,400,000   | Japan Government Thirty Year Bond, 1.700%, 20/06/33 | 537,971      | 0.04            |
| JPY 424,700,000  | Japan Government Ten Year Bond, 0.600%, 20/03/24   | 3,902,388    | 0.26            | JPY 8,700,000  | Japan Government Thirty Year Bond, 2.100%, 20/09/33 | 96,826       | 0.01            |
| JPY 404,200,000  | Japan Government Ten Year Bond, 0.600%, 20/06/24   | 3,721,160    | 0.25            | JPY 31,600,000   | Japan Government Thirty Year Bond, 2.000%, 20/12/33 | 349,180      | 0.02            |
| JPY 398,600,000  | Japan Government Ten Year Bond, 0.500%, 20/09/24   | 3,664,290    | 0.25            | JPY 77,200,000   | Japan Government Thirty Year Bond, 2.400%, 20/03/34 | 889,939      | 0.06            |
| JPY 262,800,000  | Japan Government Ten Year Bond, 0.300%, 20/12/24   | 2,403,345    | 0.16            | JPY 70,800,000   | Japan Government Thirty Year Bond, 2.500%, 20/06/34 | 827,019      | 0.06            |
| JPY 155,400,000  | Japan Government Ten Year Bond, 0.500%, 20/12/24   | 1,430,747    | 0.10            | JPY 22,100,000   | Japan Government Thirty Year Bond, 2.500%, 20/09/34 | 259,043      | 0.02            |
| JPY 379,900,000  | Japan Government Ten Year Bond, 0.400%, 20/03/25   | 3,491,116    | 0.23            | JPY 46,400,000   | Japan Government Thirty Year Bond, 2.400%, 20/12/34 | 539,965      | 0.04            |
| JPY 408,400,000  | Japan Government Ten Year Bond, 0.400%, 20/06/25   | 3,757,067    | 0.25            | JPY 26,700,000   | Japan Government Thirty Year Bond, 2.300%, 20/03/35 | 308,341      | 0.02            |
| JPY 424,100,000  | Japan Government Ten Year Bond, 0.400%, 20/09/25   | 3,906,007    | 0.26            | JPY 16,150,000   | Japan Government Thirty Year Bond, 2.300%, 20/06/35 | 187,144      | 0.01            |
| JPY 433,000,000  | Japan Government Ten Year Bond, 0.300%, 20/12/25   | 3,973,543    | 0.27            | JPY 93,500,000   | Japan Government Thirty Year Bond, 2.500%, 20/09/35 | 1,110,324    | 0.07            |
| JPY 415,700,000  | Japan Government Ten Year Bond, 0.100%, 20/03/26   | 3,781,263    | 0.25            | JPY 12,200,000   | Japan Government Thirty Year Bond, 2.300%, 20/12/35 | 142,111      | 0.01            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value  | Description   | Market Value | % of Net Assets | Nominal Value  | Description   | Market Value | % of Net Assets |
|--|---|--------------|-----------------|--|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or 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 - 99.12% (continued)  |   |              |                 | Government Bonds - 99.12% (continued)  |   |              |                 |
| Japan (continued)  |   |              |                 | Japan (continued)  |   |              |                 |
| JPY 87,100,000   | Japan Government Thirty Year Bond, 2.500%, 20/03/36 | 1,039,715    | 0.07            | JPY 105,100,000  | Japan Government Thirty Year Bond, 0.800%, 20/03/46 | 999,070      | 0.07            |
| JPY 45,600,000   | Japan Government Thirty Year Bond, 2.500%, 20/06/36 | 546,107      | 0.04            | JPY 73,000,000   | Japan Government Thirty Year Bond, 0.300%, 20/06/46 | 616,577      | 0.04            |
| JPY 36,300,000   | Japan Government Thirty Year Bond, 2.500%, 20/09/36 | 436,087      | 0.03            | JPY 153,800,000  | Japan Government Thirty Year Bond, 0.500%, 20/09/46 | 1,360,934    | 0.09            |
| JPY 23,800,000   | Japan Government Thirty Year Bond, 2.300%, 20/12/36 | 280,280      | 0.02            | JPY 109,000,000  | Japan Government Thirty Year Bond, 0.600%, 20/12/46 | 986,185      | 0.07            |
| JPY 63,300,000   | Japan Government Thirty Year Bond, 2.400%, 20/03/37 | 755,830      | 0.05            | JPY 74,600,000   | Japan Government Thirty Year Bond, 0.800%, 20/03/47 | 705,719      | 0.05            |
| JPY 56,600,000   | Japan Government Thirty Year Bond, 2.500%, 20/09/37 | 686,615      | 0.05            | JPY 118,000,000  | Japan Government Thirty Year Bond, 0.800%, 20/06/47 | 1,116,200    | 0.07            |
| JPY 120,500,000  | Japan Government Thirty Year Bond, 2.500%, 20/03/38 | 1,468,767    | 0.10            | JPY 127,200,000  | Japan Government Thirty Year Bond, 0.800%, 20/09/47 | 1,201,335    | 0.08            |
| JPY 5,800,000  | Japan Government Thirty Year Bond, 2.400%, 20/09/38 | 70,136       | 0.00            | JPY 100,300,000  | Japan Government Thirty Year Bond, 0.800%, 20/12/47 | 946,267      | 0.06            |
| JPY 21,800,000   | Japan Government Thirty Year Bond, 2.300%, 20/03/39 | 261,313      | 0.02            | JPY 80,900,000   | Japan Government Thirty Year Bond, 0.800%, 20/03/48 | 762,103      | 0.05            |
| JPY 17,400,000   | Japan Government Thirty Year Bond, 2.200%, 20/09/39 | 206,552      | 0.01            | JPY 102,100,000  | Japan Government Thirty Year Bond, 0.700%, 20/06/48 | 938,347      | 0.06            |
| JPY 78,400,000   | Japan Government Thirty Year Bond, 2.300%, 20/03/40 | 947,475      | 0.06            | JPY 100,900,000  | Japan Government Thirty Year Bond, 0.900%, 20/09/48 | 970,236      | 0.06            |
| JPY 187,500,000  | Japan Government Thirty Year Bond, 2.000%, 20/09/40 | 2,178,997    | 0.15            | JPY 121,300,000  | Japan Government Thirty Year Bond, 0.700%, 20/12/48 | 1,110,388    | 0.07            |
| JPY 97,200,000   | Japan Government Thirty Year Bond, 2.200%, 20/03/41 | 1,167,144    | 0.08            | JPY 56,100,000   | Japan Government Thirty Year Bond, 0.500%, 20/03/49 | 487,558      | 0.03            |
| JPY 131,200,000  | Japan Government Thirty Year Bond, 2.000%, 20/09/41 | 1,532,731    | 0.10            | JPY 63,200,000   | Japan Government Thirty Year Bond, 0.400%, 20/06/49 | 533,376      | 0.04            |
| JPY 276,700,000  | Japan Government Thirty Year Bond, 2.000%, 20/03/42 | 3,242,169    | 0.22            | JPY 135,000,000  | Japan Government Thirty Year Bond, 0.400%, 20/09/49 | 1,136,219    | 0.08            |
| JPY 111,600,000  | Japan Government Thirty Year Bond, 1.900%, 20/09/42 | 1,291,942    | 0.09            | JPY 160,000,000  | Japan Government Thirty Year Bond, 0.400%, 20/12/49 | 1,342,255    | 0.09            |
| JPY 151,000,000  | Japan Government Thirty Year Bond, 1.800%, 20/03/43 | 1,726,385    | 0.12            | JPY 195,000,000  | Japan Government Thirty Year Bond, 0.600%, 20/06/50 | 1,722,131    | 0.11            |
| JPY 129,500,000  | Japan Government Thirty Year Bond, 1.900%, 20/06/43 | 1,505,252    | 0.10            | JPY 235,000,000  | Japan Government Thirty Year Bond, 0.700%, 20/12/50 | 2,126,912    | 0.14            |
| JPY 134,200,000  | Japan Government Thirty Year Bond, 1.800%, 20/09/43 | 1,536,970    | 0.10            | JPY 3,200,000  | Japan Government Twenty Year Bond, 1.900%, 20/09/22 | 29,542       | 0.00            |
| JPY 94,500,000   | Japan Government Thirty Year Bond, 1.700%, 20/12/43 | 1,066,771    | 0.07            | JPY 25,500,000   | Japan Government Twenty Year Bond, 1.400%, 20/12/22 | 234,865      | 0.02            |
| JPY 142,800,000  | Japan Government Thirty Year Bond, 1.700%, 20/03/44 | 1,613,682    | 0.11            | JPY 58,100,000   | Japan Government Twenty Year Bond, 1.700%, 20/12/22 | 537,452      | 0.04            |
| JPY 104,300,000  | Japan Government Thirty Year Bond, 1.700%, 20/06/44 | 1,178,837    | 0.08            | JPY 58,100,000   | Japan Government Twenty Year Bond, 1.000%, 20/03/23 | 533,490      | 0.04            |
| JPY 96,900,000   | Japan Government Thirty Year Bond, 1.700%, 20/09/44 | 1,096,588    | 0.07            | JPY 2,950,000  | Japan Government Twenty Year Bond, 0.800%, 20/06/23 | 27,057       | 0.00            |
| JPY 163,400,000  | Japan Government Thirty Year Bond, 1.500%, 20/12/44 | 1,785,608    | 0.12            | JPY 17,400,000   | Japan Government Twenty Year Bond, 1.800%, 20/06/23 | 162,691      | 0.01            |
| JPY 141,600,000  | Japan Government Thirty Year Bond, 1.500%, 20/03/45 | 1,549,154    | 0.10            | JPY 8,700,000  | Japan Government Twenty Year Bond, 1.900%, 20/09/23 | 81,902       | 0.01            |
| JPY 92,900,000   | Japan Government Thirty Year Bond, 1.600%, 20/06/45 | 1,034,957    | 0.07            | JPY 20,300,000   | Japan Government Twenty Year Bond, 1.800%, 20/12/23 | 191,594      | 0.01            |
| JPY 124,200,000  | Japan Government Thirty Year Bond, 1.400%, 20/09/45 | 1,334,397    | 0.09            | JPY 17,400,000   | Japan Government Twenty Year Bond, 1.900%, 20/12/23 | 164,619      | 0.01            |
| JPY 135,800,000  | Japan Government Thirty Year Bond, 1.400%, 20/12/45 | 1,458,746    | 0.10            | JPY 11,600,000   | Japan Government Twenty Year Bond, 1.900%, 20/03/24 | 110,278      | 0.01            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value  | Description   | Market Value | % of Net Assets | Nominal Value  | Description   | Market Value | % of Net Assets |
|--|---|--------------|-----------------|--|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or 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 - 99.12% (continued)  |   |              |                 | Government Bonds - 99.12% (continued)  |   |              |                 |
| Japan (continued)  |   |              |                 | Japan (continued)  |   |              |                 |
| JPY 20,300,000   | Japan Government Twenty Year Bond, 2.100%, 20/03/24 | 193,968      | 0.01            | JPY 12,200,000   | Japan Government Twenty Year Bond, 2.100%, 20/09/28 | 127,174      | 0.01            |
| JPY 5,800,000  | Japan Government Twenty Year Bond, 2.200%, 20/03/24 | 55,567       | 0.00            | JPY 88,100,000   | Japan Government Twenty Year Bond, 2.200%, 20/09/28 | 924,260      | 0.06            |
| JPY 11,600,000   | Japan Government Twenty Year Bond, 2.200%, 20/06/24 | 111,754      | 0.01            | JPY 2,900,000  | Japan Government Twenty Year Bond, 1.900%, 20/12/28 | 29,961       | 0.00            |
| JPY 17,400,000   | Japan Government Twenty Year Bond, 2.400%, 20/06/24 | 168,563      | 0.01            | JPY 29,000,000   | Japan Government Twenty Year Bond, 2.100%, 20/12/28 | 303,537      | 0.02            |
| JPY 49,300,000   | Japan Government Twenty Year Bond, 2.100%, 20/09/24 | 476,161      | 0.03            | JPY 10,750,000   | Japan Government Twenty Year Bond, 1.900%, 20/03/29 | 111,466      | 0.01            |
| JPY 47,900,000   | Japan Government Twenty Year Bond, 2.000%, 20/12/24 | 463,494      | 0.03            | JPY 11,600,000   | Japan Government Twenty Year Bond, 2.100%, 20/03/29 | 121,882      | 0.01            |
| JPY 11,600,000   | Japan Government Twenty Year Bond, 2.100%, 20/12/24 | 112,606      | 0.01            | JPY 8,700,000  | Japan Government Twenty Year Bond, 2.100%, 20/06/29 | 91,761       | 0.01            |
| JPY 26,100,000   | Japan Government Twenty Year Bond, 2.000%, 20/03/25 | 253,800      | 0.02            | JPY 9,900,000  | Japan Government Twenty Year Bond, 2.200%, 20/06/29 | 105,117      | 0.01            |
| JPY 29,000,000   | Japan Government Twenty Year Bond, 2.100%, 20/03/25 | 282,979      | 0.02            | JPY 298,400,000  | Japan Government Twenty Year Bond, 2.100%, 20/09/29 | 3,158,754    | 0.21            |
| JPY 20,300,000   | Japan Government Twenty Year Bond, 1.900%, 20/06/25 | 197,654      | 0.01            | JPY 29,000,000   | Japan Government Twenty Year Bond, 2.100%, 20/12/29 | 308,042      | 0.02            |
| JPY 34,800,000   | Japan Government Twenty Year Bond, 2.100%, 20/06/25 | 341,312      | 0.02            | JPY 165,400,000  | Japan Government Twenty Year Bond, 2.200%, 20/12/29 | 1,769,701    | 0.12            |
| JPY 14,500,000   | Japan Government Twenty Year Bond, 2.000%, 20/09/25 | 142,375      | 0.01            | JPY 225,700,000  | Japan Government Twenty Year Bond, 2.100%, 20/03/30 | 2,405,752    | 0.16            |
| JPY 58,100,000   | Japan Government Twenty Year Bond, 2.100%, 20/09/25 | 572,661      | 0.04            | JPY 29,000,000   | Japan Government Twenty Year Bond, 2.200%, 20/03/30 | 311,394      | 0.02            |
| JPY 25,900,000   | Japan Government Twenty Year Bond, 2.000%, 20/12/25 | 255,439      | 0.02            | JPY 52,200,000   | Japan Government Twenty Year Bond, 1.600%, 20/06/30 | 537,271      | 0.04            |
| JPY 58,100,000   | Japan Government Twenty Year Bond, 2.100%, 20/12/25 | 575,373      | 0.04            | JPY 11,600,000   | Japan Government Twenty Year Bond, 1.800%, 20/06/30 | 121,262      | 0.01            |
| JPY 19,300,000   | Japan Government Twenty Year Bond, 2.100%, 20/03/26 | 192,009      | 0.01            | JPY 81,000,000   | Japan Government Twenty Year Bond, 1.900%, 20/09/30 | 855,656      | 0.06            |
| JPY 58,100,000   | Japan Government Twenty Year Bond, 2.200%, 20/03/26 | 580,602      | 0.04            | JPY 163,300,000  | Japan Government Twenty Year Bond, 2.100%, 20/12/30 | 1,757,987    | 0.12            |
| JPY 58,100,000   | Japan Government Twenty Year Bond, 2.300%, 20/03/26 | 582,911      | 0.04            | JPY 15,700,000   | Japan Government Twenty Year Bond, 1.900%, 20/03/31 | 166,793      | 0.01            |
| JPY 110,800,000  | Japan Government Twenty Year Bond, 2.300%, 20/06/26 | 1,117,574    | 0.07            | JPY 64,200,000   | Japan Government Twenty Year Bond, 2.200%, 20/03/31 | 698,773      | 0.05            |
| JPY 34,800,000   | Japan Government Twenty Year Bond, 2.200%, 20/09/26 | 351,248      | 0.02            | JPY 154,900,000  | Japan Government Twenty Year Bond, 1.900%, 20/06/31 | 1,650,071    | 0.11            |
| JPY 206,100,000  | Japan Government Twenty Year Bond, 2.100%, 20/12/26 | 2,080,943    | 0.14            | JPY 43,000,000   | Japan Government Twenty Year Bond, 1.700%, 20/09/31 | 451,452      | 0.03            |
| JPY 196,400,000  | Japan Government Twenty Year Bond, 2.100%, 20/06/27 | 2,001,903    | 0.13            | JPY 199,000,000  | Japan Government Twenty Year Bond, 1.800%, 20/09/31 | 2,107,779    | 0.14            |
| JPY 12,100,000   | Japan Government Twenty Year Bond, 2.300%, 20/06/27 | 124,664      | 0.01            | JPY 8,100,000  | Japan Government Twenty Year Bond, 1.700%, 20/12/31 | 85,253       | 0.01            |
| JPY 46,400,000   | Japan Government Twenty Year Bond, 2.100%, 20/09/27 | 475,208      | 0.03            | JPY 191,100,000  | Japan Government Twenty Year Bond, 1.800%, 20/12/31 | 2,029,097    | 0.14            |
| JPY 29,000,000   | Japan Government Twenty Year Bond, 2.200%, 20/09/27 | 298,667      | 0.02            | JPY 36,600,000   | Japan Government Twenty Year Bond, 1.600%, 20/03/32 | 382,709      | 0.03            |
| JPY 48,800,000   | Japan Government Twenty Year Bond, 2.100%, 20/12/27 | 502,101      | 0.03            | JPY 58,100,000   | Japan Government Twenty Year Bond, 1.700%, 20/03/32 | 613,214      | 0.04            |
| JPY 29,000,000   | Japan Government Twenty Year Bond, 2.400%, 20/03/28 | 304,888      | 0.02            | JPY 214,800,000  | Japan Government Twenty Year Bond, 1.800%, 20/03/32 | 2,287,710    | 0.15            |
| JPY 10,150,000   | Japan Government Twenty Year Bond, 2.400%, 20/06/28 | 107,267      | 0.01            | JPY 18,600,000   | Japan Government Twenty Year Bond, 1.500%, 20/06/32 | 193,149      | 0.01            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value  | Description   | Market Value | % of Net Assets | Nominal Value  | Description   | Market Value       | % of Net Assets |
|--|---|--------------|-----------------|--|---|--------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or 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 - 99.12% (continued)  |   |              |                 | Government Bonds - 99.12% (continued)  |   |                    |                 |
| Japan (continued)  |   |              |                 | Japan (continued)  |   |                    |                 |
| JPY 227,200,000  | Japan Government Twenty Year Bond, 1.600%, 20/06/32 | 2,380,984    | 0.16            | JPY 134,000,000  | Japan Government Twenty Year Bond, 0.700%, 20/09/38 | 1,277,618          | 0.09            |
| JPY 128,000,000  | Japan Government Twenty Year Bond, 1.700%, 20/06/32 | 1,354,131    | 0.09            | JPY 158,000,000  | Japan Government Twenty Year Bond, 0.500%, 20/12/38 | 1,457,347          | 0.10            |
| JPY 137,200,000  | Japan Government Twenty Year Bond, 1.700%, 20/09/32 | 1,454,550    | 0.10            | JPY 104,000,000  | Japan Government Twenty Year Bond, 0.400%, 20/03/39 | 941,997            | 0.06            |
| JPY 138,600,000  | Japan Government Twenty Year Bond, 1.700%, 20/12/32 | 1,472,764    | 0.10            | JPY 145,000,000  | Japan Government Twenty Year Bond, 0.300%, 20/06/39 | 1,288,226          | 0.09            |
| JPY 46,400,000   | Japan Government Twenty Year Bond, 1.800%, 20/12/32 | 497,925      | 0.03            | JPY 120,000,000  | Japan Government Twenty Year Bond, 0.300%, 20/09/39 | 1,064,301          | 0.07            |
| JPY 193,800,000  | Japan Government Twenty Year Bond, 1.500%, 20/03/33 | 2,023,018    | 0.14            | JPY 125,000,000  | Japan Government Twenty Year Bond, 0.300%, 20/12/39 | 1,105,775          | 0.07            |
| JPY 190,900,000  | Japan Government Twenty Year Bond, 1.600%, 20/03/33 | 2,013,437    | 0.13            | JPY 420,000,000  | Japan Government Twenty Year Bond, 0.400%, 20/03/40 | 3,771,709          | 0.25            |
| JPY 271,100,000  | Japan Government Twenty Year Bond, 1.700%, 20/06/33 | 2,893,557    | 0.19            | JPY 245,000,000  | Japan Government Twenty Year Bond, 0.500%, 20/12/40 | 2,232,666          | 0.15            |
| JPY 273,800,000  | Japan Government Twenty Year Bond, 1.700%, 20/09/33 | 2,928,913    | 0.20            | JPY 1,100,000,000  | Japan Government Two Year Bond, 0.100%, 01/07/22    | 9,939,891          | 0.66            |
| JPY 288,500,000  | Japan Government Twenty Year Bond, 1.600%, 20/12/33 | 3,060,195    | 0.20            | <b>Total Japan</b>   |   | <b>354,231,866</b> | <b>23.73</b>    |
| JPY 244,500,000  | Japan Government Twenty Year Bond, 1.500%, 20/03/34 | 2,571,424    | 0.17            | <b>Korea</b>   |   |                    |                 |
| JPY 236,700,000  | Japan Government Twenty Year Bond, 1.500%, 20/06/34 | 2,492,569    | 0.17            | KRW 1,770,000,000  | Korea Treasury Bond, 2.000%, 10/09/22               | 1,590,084          | 0.11            |
| JPY 254,400,000  | Japan Government Twenty Year Bond, 1.400%, 20/09/34 | 2,654,021    | 0.18            | KRW 1,685,000,000  | Korea Treasury Bond, 2.375%, 10/03/23               | 1,523,435          | 0.10            |
| JPY 226,900,000  | Japan Government Twenty Year Bond, 1.200%, 20/12/34 | 2,316,183    | 0.15            | KRW 145,000,000  | Korea Treasury Bond, 3.000%, 10/03/23               | 132,471            | 0.01            |
| JPY 191,400,000  | Japan Government Twenty Year Bond, 1.200%, 20/03/35 | 1,954,387    | 0.13            | KRW 500,000,000  | Korea Treasury Bond, 1.000%, 10/06/23               | 441,438            | 0.03            |
| JPY 199,000,000  | Japan Government Twenty Year Bond, 1.300%, 20/06/35 | 2,059,871    | 0.14            | KRW 1,070,000,000  | Korea Treasury Bond, 2.250%, 10/09/23               | 967,879            | 0.06            |
| JPY 154,800,000  | Japan Government Twenty Year Bond, 1.200%, 20/09/35 | 1,583,440    | 0.11            | KRW 280,000,000  | Korea Treasury Bond, 3.375%, 10/09/23               | 259,319            | 0.02            |
| JPY 157,700,000  | Japan Government Twenty Year Bond, 1.000%, 20/12/35 | 1,574,442    | 0.11            | KRW 400,000,000  | Korea Treasury Bond, 1.875%, 10/03/24               | 359,156            | 0.02            |
| JPY 164,800,000  | Japan Government Twenty Year Bond, 0.400%, 20/03/36 | 1,516,490    | 0.10            | KRW 695,000,000  | Korea Treasury Bond, 3.500%, 10/03/24               | 650,479            | 0.04            |
| JPY 169,300,000  | Japan Government Twenty Year Bond, 0.200%, 20/06/36 | 1,511,695    | 0.10            | KRW 100,000,000  | Korea Treasury Bond, 1.375%, 10/09/24               | 88,356             | 0.01            |
| JPY 160,600,000  | Japan Government Twenty Year Bond, 0.500%, 20/09/36 | 1,497,187    | 0.10            | KRW 1,395,000,000  | Korea Treasury Bond, 3.000%, 10/09/24               | 1,294,303          | 0.09            |
| JPY 146,100,000  | Japan Government Twenty Year Bond, 0.600%, 20/12/36 | 1,380,006    | 0.09            | KRW 520,000,000  | Korea Treasury Bond, 2.250%, 10/06/25               | 472,324            | 0.03            |
| JPY 134,500,000  | Japan Government Twenty Year Bond, 0.700%, 20/03/37 | 1,288,178    | 0.09            | KRW 400,000,000  | Korea Treasury Bond, 2.250%, 10/12/25               | 363,138            | 0.02            |
| JPY 167,200,000  | Japan Government Twenty Year Bond, 0.600%, 20/06/37 | 1,576,070    | 0.11            | KRW 405,000,000  | Korea Treasury Bond, 1.875%, 10/06/26               | 361,244            | 0.02            |
| JPY 165,400,000  | Japan Government Twenty Year Bond, 0.600%, 20/09/37 | 1,558,477    | 0.10            | KRW 755,000,000  | Korea Treasury Bond, 1.500%, 10/12/26               | 657,869            | 0.04            |
| JPY 139,900,000  | Japan Government Twenty Year Bond, 0.600%, 20/12/37 | 1,317,195    | 0.09            | KRW 325,000,000  | Korea Treasury Bond, 2.125%, 10/06/27               | 292,014            | 0.02            |
| JPY 182,200,000  | Japan Government Twenty Year Bond, 0.500%, 20/03/38 | 1,686,864    | 0.11            | KRW 1,385,000,000  | Korea Treasury Bond, 2.375%, 10/12/27               | 1,262,703          | 0.08            |
| JPY 157,900,000  | Japan Government Twenty Year Bond, 0.500%, 20/06/38 | 1,459,810    | 0.10            | KRW 1,725,000,000  | Korea Treasury Bond, 2.625%, 10/06/28               | 1,597,067          | 0.11            |
|  |   |              |                 | KRW 1,715,000,000  | Korea Treasury Bond, 2.375%, 10/12/28               | 1,565,270          | 0.11            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value  | Description   | Market Value      | % of Net Assets | Nominal Value  | Description   | Market Value   | % of Net Assets |
|--|---|-------------------|-----------------|--|---|----------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or 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 - 99.12% (continued)  |   |                   |                 | Government Bonds - 99.12% (continued)  |   |                |                 |
| Korea (continued)  |   |                   |                 | Lithuania (continued)  |   |                |                 |
| KRW 1,380,000,000  | Korea Treasury Bond, 1.875%, 10/06/29                     | 1,213,736         | 0.08            | EUR 29,000   | Lithuania Government International Bond, 2.100%, 26/05/47     | 47,119         | 0.00            |
| KRW 800,000,000  | Korea Treasury Bond, 1.375%, 10/12/29                     | 674,375           | 0.05            | EUR 50,000   | Lithuania Government International Bond, 0.500%, 28/07/50     | 54,524         | 0.00            |
| KRW 70,000,000   | Korea Treasury Bond, 5.500%, 10/12/29                     | 78,702            | 0.01            | EUR 100,000  | Republic of Lithuania, 1.625%, 19/06/49                       | 151,226        | 0.01            |
| KRW 600,000,000  | Korea Treasury Bond, 1.375%, 10/06/30                     | 502,494           | 0.03            |  |   |                |                 |
| KRW 323,000,000  | Korea Treasury Bond, 4.750%, 10/12/30                     | 351,243           | 0.02            | <b>Total Lithuania</b>   |   | <b>514,376</b> | <b>0.03</b>     |
| KRW 445,000,000  | Korea Treasury Bond, 4.000%, 10/12/31                     | 463,888           | 0.03            | Luxembourg   |   |                |                 |
| KRW 625,000,000  | Korea Treasury Bond, 3.750%, 10/12/33                     | 648,781           | 0.04            | EUR 57,000   | Luxembourg Government Bond, 2.125%, 10/07/23                  | 71,365         | 0.00            |
| KRW 425,000,000  | Korea Treasury Bond, 2.625%, 10/09/35                     | 396,937           | 0.03            | EUR 116,000  | Luxembourg Government Bond, 0.625%, 01/02/27                  | 144,943        | 0.01            |
| KRW 375,000,000  | Korea Treasury Bond, 1.500%, 10/09/36                     | 304,262           | 0.02            | EUR 58,000   | Luxembourg Government Bond, 2.250%, 19/03/28                  | 80,442         | 0.01            |
| KRW 905,000,000  | Korea Treasury Bond, 2.250%, 10/09/37                     | 809,272           | 0.05            | EUR 200,000  | State of the Grand-Duchy of Luxembourg, zero coupon, 14/09/32 | 234,903        | 0.02            |
| KRW 95,000,000   | Korea Treasury Bond, 2.375%, 10/09/38                     | 86,373            | 0.01            | <b>Total Luxembourg</b>  |   | <b>531,653</b> | <b>0.04</b>     |
| KRW 600,000,000  | Korea Treasury Bond, 1.125%, 10/09/39                     | 447,569           | 0.03            | Malaysia   |   |                |                 |
| KRW 1,900,000,000  | Korea Treasury Bond, 1.500%, 10/09/40                     | 1,443,860         | 0.10            | MYR 580,000  | Malaysia Government Bond, 3.800%, 17/08/23                    | 144,922        | 0.01            |
| KRW 480,000,000  | Korea Treasury Bond, 3.000%, 10/12/42                     | 483,862           | 0.03            | MYR 1,000,000  | Malaysia Government Bond, 3.478%, 14/06/24                    | 249,139        | 0.02            |
| KRW 430,000,000  | Korea Treasury Bond, 2.750%, 10/12/44                     | 419,843           | 0.03            | MYR 495,000  | Malaysia Government Bond, 4.181%, 15/07/24                    | 125,634        | 0.01            |
| KRW 420,000,000  | Korea Treasury Bond, 2.000%, 10/03/46                     | 358,023           | 0.02            | MYR 870,000  | Malaysia Government Bond, 4.059%, 30/09/24                    | 220,691        | 0.01            |
| KRW 1,625,000,000  | Korea Treasury Bond, 2.125%, 10/03/47                     | 1,421,123         | 0.10            | MYR 205,000  | Malaysia Government Bond, 4.392%, 15/04/26                    | 53,159         | 0.00            |
| KRW 1,655,000,000  | Korea Treasury Bond, 2.625%, 10/03/48                     | 1,595,731         | 0.11            | MYR 1,500,000  | Malaysia Government Bond, 3.906%, 15/07/26                    | 381,509        | 0.03            |
| KRW 1,865,000,000  | Korea Treasury Bond, 2.000%, 10/03/49                     | 1,587,722         | 0.11            | MYR 580,000  | Malaysia Government Bond, 3.900%, 30/11/26                    | 148,682        | 0.01            |
| <b>Total Korea</b>   |   | <b>27,166,345</b> | <b>1.82</b>     | MYR 2,000,000  | Malaysia Government Bond, 3.502%, 31/05/27                    | 497,006        | 0.03            |
| Latvia   |   |                   |                 | MYR 350,000  | Malaysia Government Bond, 3.899%, 16/11/27                    | 88,975         | 0.01            |
| EUR 100,000  | Latvia Government International Bond, 0.375%, 07/10/26    | 122,439           | 0.01            | MYR 370,000  | Malaysia Government Bond, 3.733%, 15/06/28                    | 93,155         | 0.01            |
| EUR 100,000  | Latvia Government International Bond, 1.125%, 30/05/28    | 128,878           | 0.01            | MYR 55,000   | Malaysia Government Bond, 5.248%, 15/09/28                    | 15,089         | 0.00            |
| EUR 100,000  | Latvia Government International Bond, 1.375%, 16/05/36    | 136,593           | 0.01            | MYR 1,205,000  | Malaysia Government Bond, 3.885%, 15/08/29                    | 304,743        | 0.02            |
| <b>Total Latvia</b>  |   | <b>387,910</b>    | <b>0.03</b>     | MYR 1,160,000  | Malaysia Government Bond, 4.498%, 15/04/30                    | 305,473        | 0.02            |
| Lithuania  |   |                   |                 | MYR 85,000   | Malaysia Government Bond, 4.127%, 15/04/32                    | 21,437         | 0.00            |
| EUR 76,000   | Lithuania Government International Bond, 2.125%, 29/10/26 | 102,290           | 0.01            | MYR 2,320,000  | Malaysia Government Bond, 4.642%, 07/11/33                    | 603,619        | 0.04            |
| EUR 58,000   | Lithuania Government International Bond, 0.950%, 26/05/27 | 73,246            | 0.00            | MYR 230,000  | Malaysia Government Bond, 4.254%, 31/05/35                    | 57,904         | 0.00            |
| EUR 58,000   | Lithuania Government International Bond, 2.125%, 22/10/35 | 85,971            | 0.01            | MYR 695,000  | Malaysia Government Bond, 4.762%, 07/04/37                    | 180,302        | 0.01            |
|  |   |                   |                 | MYR 290,000  | Malaysia Government Bond, 4.893%, 08/06/38                    | 75,815         | 0.00            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value  | Description  | Market Value     | % of Net Assets | Nominal Value  | Description  | Market Value      | % of Net Assets |
|--|--|------------------|-----------------|--|--|-------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or 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 - 99.12% (continued)  |  |                  |                 | Government Bonds - 99.12% (continued)  |  |                   |                 |
| Malaysia (continued)   |  |                  |                 | Netherlands  |  |                   |                 |
| MYR 500,000  | Malaysia Government Bond, 3.757%, 22/05/40             | 113,607          | 0.01            | EUR 484,646  | Netherlands Government Bond, 2.250%, 15/07/22      | 592,415           | 0.04            |
| MYR 520,000  | Malaysia Government Bond, 4.736%, 15/03/46             | 131,534          | 0.01            | EUR 629,955  | Netherlands Government Bond, 3.750%, 15/01/23      | 798,925           | 0.05            |
| MYR 960,000  | Malaysia Government Bond, 4.921%, 06/07/48             | 248,021          | 0.02            | EUR 121,349  | Netherlands Government Bond, 7.500%, 15/01/23      | 162,282           | 0.01            |
| MYR 1,830,000  | Malaysia Government Investment Issue, 4.094%, 30/11/23 | 461,844          | 0.03            | EUR 869,910  | Netherlands Government Bond, 1.750%, 15/07/23      | 1,083,724         | 0.07            |
| MYR 1,160,000  | Malaysia Government Investment Issue, 4.444%, 22/05/24 | 296,400          | 0.02            | EUR 558,000  | Netherlands Government Bond, zero coupon, 15/01/24 | 673,544           | 0.05            |
| MYR 1,595,000  | Malaysia Government Investment Issue, 4.045%, 15/08/24 | 403,988          | 0.03            | EUR 475,000  | Netherlands Government Bond, 2.000%, 15/07/24      | 609,539           | 0.04            |
| MYR 820,000  | Malaysia Government Investment Issue, 4.128%, 15/08/25 | 209,510          | 0.01            | EUR 892,000  | Netherlands Government Bond, 0.250%, 15/07/25      | 1,094,212         | 0.07            |
| MYR 1,160,000  | Malaysia Government Investment Issue, 4.258%, 26/07/27 | 299,186          | 0.02            | EUR 831,000  | Netherlands Government Bond, 0.500%, 15/07/26      | 1,036,807         | 0.07            |
| MYR 1,160,000  | Malaysia Government Investment Issue, 4.369%, 31/10/28 | 302,352          | 0.02            | EUR 1,800,000  | Netherlands Government Bond, zero coupon, 15/01/27 | 2,107,828         | 0.15            |
| MYR 950,000  | Malaysia Government Investment Issue, 4.130%, 09/07/29 | 242,895          | 0.02            | EUR 729,000  | Netherlands Government Bond, 0.750%, 15/07/27      | 927,312           | 0.06            |
| MYR 815,000  | Malaysia Government Investment Issue, 4.724%, 15/06/33 | 212,703          | 0.01            | EUR 549,956  | Netherlands Government Bond, 5.500%, 15/01/28      | 907,064           | 0.06            |
| MYR 1,045,000  | Malaysia Government Investment Issue, 4.582%, 30/08/33 | 269,309          | 0.02            | EUR 736,000  | Netherlands Government Bond, 0.750%, 15/07/28      | 941,200           | 0.06            |
| MYR 465,000  | Malaysia Government Investment Issue, 4.786%, 31/10/35 | 120,119          | 0.01            | EUR 514,000  | Netherlands Government Bond, 0.250%, 15/07/29      | 634,776           | 0.04            |
| MYR 1,870,000  | Malaysia Government Investment Issue, 4.755%, 04/08/37 | 477,358          | 0.03            | EUR 714,000  | Netherlands Government Bond, 2.500%, 15/01/33      | 1,097,552         | 0.07            |
| MYR 1,750,000  | Malaysia Government Investment Issue, 4.467%, 15/09/39 | 427,832          | 0.03            | EUR 705,839  | Netherlands Government Bond, 4.000%, 15/01/37      | 1,343,088         | 0.09            |
| MYR 435,000  | Malaysia Government Investment Issue, 4.895%, 08/05/47 | 110,253          | 0.01            | EUR 398,000  | Netherlands Government Bond, 0.500%, 15/01/40      | 498,071           | 0.03            |
| <b>Total Malaysia</b>  |  | <b>7,894,165</b> | <b>0.53</b>     | EUR 699,393  | Netherlands Government Bond, 3.750%, 15/01/42      | 1,423,791         | 0.10            |
| Mexico   |  |                  |                 | EUR 734,702  | Netherlands Government Bond, 2.750%, 15/01/47      | 1,406,748         | 0.10            |
| MXN 5,000,000  | Mexican Bonos, 6.750%, 09/03/23                        | 255,908          | 0.02            | <b>Total Netherlands</b>   |  | <b>17,338,878</b> | <b>1.16</b>     |
| MXN 16,250,000   | Mexican Bonos, 8.000%, 07/12/23                        | 855,891          | 0.06            | New Zealand  |  |                   |                 |
| MXN 8,150,000  | Mexican Bonos, 8.000%, 05/09/24                        | 431,120          | 0.03            | NZD 355,000  | New Zealand Government Bond, 2.750%, 15/04/25      | 264,771           | 0.02            |
| MXN 13,150,000   | Mexican Bonos, 10.000%, 05/12/24                       | 738,323          | 0.05            | NZD 790,000  | New Zealand Government Bond, 4.500%, 15/04/27      | 652,291           | 0.04            |
| MXN 14,975,000   | Mexican Bonos, 5.750%, 05/03/26                        | 732,764          | 0.05            | NZD 771,000  | New Zealand Government Bond, 3.000%, 20/04/29      | 596,376           | 0.04            |
| MXN 13,425,000   | Mexican Bonos, 7.500%, 03/06/27                        | 703,423          | 0.05            | NZD 200,000  | New Zealand Government Bond, 1.500%, 15/05/31      | 136,266           | 0.01            |
| MXN 10,599,000   | Mexican Bonos, 8.500%, 31/05/29                        | 585,890          | 0.04            | NZD 432,000  | New Zealand Government Bond, 3.500%, 14/04/33      | 350,417           | 0.02            |
| MXN 10,200,000   | Mexican Bonos, 7.750%, 29/05/31                        | 540,100          | 0.03            | NZD 425,000  | New Zealand Government Bond, 2.750%, 15/04/37      | 314,849           | 0.02            |
| MXN 2,825,000  | Mexican Bonos, 7.750%, 23/11/34                        | 149,576          | 0.01            | NZD 250,000  | New Zealand Government Bond, 1.750%, 15/05/41      | 151,732           | 0.01            |
| MXN 3,350,000  | Mexican Bonos, 10.000%, 20/11/36                       | 211,139          | 0.01            | NZD 800,000  | New Zealand Government Bond, 0.500%, perpetual     | 555,070           | 0.04            |
| MXN 10,575,000   | Mexican Bonos, 8.500%, 18/11/38                        | 584,383          | 0.04            | <b>Total New Zealand</b>   |  | <b>3,021,772</b>  | <b>0.20</b>     |
| MXN 8,450,000  | Mexican Bonos, 7.750%, 13/11/42                        | 435,187          | 0.03            |  |  |                   |                 |
| MXN 8,300,000  | Mexican Bonos, 8.000%, 07/11/47                        | 438,251          | 0.03            |  |  |                   |                 |
| <b>Total Mexico</b>  |  | <b>6,661,955</b> | <b>0.45</b>     |  |  |                   |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value  | Description  | Market Value     | % of Net Assets | Nominal Value  | Description   | Market Value     | % of Net Assets |
|--|--|------------------|-----------------|--|---|------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or 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 - 99.12% (continued)  |  |                  |                 | Government Bonds - 99.12% (continued)  |   |                  |                 |
| Norway   |  |                  |                 | Portugal (continued)   |   |                  |                 |
| NOK 1,786,000  | Norway Government Bond, 2.000%, 24/05/23             | 212,810          | 0.01            | EUR 527,000  | Portugal Obrigacoes do Tesouro OT, 4.125%, 14/04/27 | 783,068          | 0.05            |
| NOK 2,470,000  | Norway Government Bond, 3.000%, 14/03/24             | 303,331          | 0.02            | EUR 697,000  | Portugal Obrigacoes do Tesouro OT, 2.125%, 17/10/28 | 956,402          | 0.06            |
| NOK 2,003,000  | Norway Government Bond, 1.750%, 13/03/25             | 238,983          | 0.02            | EUR 382,000  | Portugal Obrigacoes do Tesouro OT, 1.950%, 15/06/29 | 520,654          | 0.03            |
| NOK 2,260,000  | Norway Government Bond, 1.500%, 19/02/26             | 267,370          | 0.02            | EUR 455,000  | Portugal Obrigacoes do Tesouro OT, 3.875%, 15/02/30 | 711,281          | 0.05            |
| NOK 1,390,000  | Norway Government Bond, 1.750%, 17/02/27             | 166,536          | 0.01            | EUR 200,000  | Portugal Obrigacoes do Tesouro OT, 0.475%, 18/10/30 | 241,817          | 0.02            |
| NOK 2,320,000  | Norway Government Bond, 2.000%, 26/04/28             | 282,980          | 0.02            | EUR 374,000  | Portugal Obrigacoes do Tesouro OT, 2.250%, 18/04/34 | 535,421          | 0.03            |
| NOK 2,380,000  | Norway Government Bond, 1.750%, 06/09/29             | 286,185          | 0.02            | EUR 200,000  | Portugal Obrigacoes do Tesouro OT, 0.900%, 12/10/35 | 243,582          | 0.02            |
| NOK 3,000,000  | Norway Government Bond, 1.375%, 19/08/30             | 349,756          | 0.02            | EUR 401,000  | Portugal Obrigacoes do Tesouro OT, 4.100%, 15/04/37 | 713,115          | 0.05            |
| <b>Total Norway</b>  |  | <b>2,107,951</b> | <b>0.14</b>     | EUR 203,000  | Portugal Obrigacoes do Tesouro OT, 4.100%, 15/02/45 | 389,829          | 0.02            |
| Peru   |  |                  |                 | EUR 150,000  | Portugal Obrigacoes do Tesouro OT, 1.000%, 12/04/52 | 162,384          | 0.01            |
| PEN 3,000,000  | Peru Government Bond, 5.940%, 12/02/29               | 856,517          | 0.06            | <b>Total Portugal</b>  |   | <b>8,878,444</b> | <b>0.59</b>     |
| PEN 1,500,000  | Peru Government Bond, 6.150%, 12/08/32               | 399,327          | 0.03            | Romania  |   |                  |                 |
| PEN 1,000,000  | Peru Government Bond, 5.350%, 12/08/40               | 231,136          | 0.01            | RON 1,000,000  | Romania Government Bond, 4.400%, 25/09/23           | 251,306          | 0.02            |
| <b>Total Peru</b>  |  | <b>1,486,980</b> | <b>0.10</b>     | RON 2,000,000  | Romania Government Bond, 4.500%, 17/06/24           | 509,576          | 0.03            |
| Poland   |  |                  |                 | RON 1,500,000  | Romania Government Bond, 3.650%, 28/07/25           | 368,772          | 0.02            |
| PLN 2,660,000  | Republic of Poland Government Bond, 4.000%, 25/10/23 | 756,476          | 0.05            | RON 1,000,000  | Romania Government Bond, 4.850%, 22/04/26           | 263,361          | 0.02            |
| PLN 1,780,000  | Republic of Poland Government Bond, 2.500%, 25/04/24 | 492,383          | 0.03            | RON 500,000  | Romania Government Bond, 5.800%, 26/07/27           | 139,583          | 0.01            |
| PLN 1,500,000  | Republic of Poland Government Bond, 2.250%, 25/10/24 | 413,463          | 0.03            | RON 1,000,000  | Romania Government Bond, 5.000%, 12/02/29           | 269,316          | 0.02            |
| PLN 2,425,000  | Republic of Poland Government Bond, 3.250%, 25/07/25 | 694,014          | 0.05            | <b>Total Romania</b>   |   | <b>1,801,914</b> | <b>0.12</b>     |
| PLN 2,410,000  | Republic of Poland Government Bond, 2.500%, 25/07/26 | 671,628          | 0.05            | Russia   |   |                  |                 |
| PLN 1,620,000  | Republic of Poland Government Bond, 2.500%, 25/07/27 | 453,085          | 0.03            | RUB 50,000,000   | Russian Federal Bond - OFZ, 7.400%, 17/07/24        | 695,084          | 0.05            |
| PLN 2,175,000  | Republic of Poland Government Bond, 2.750%, 25/04/28 | 619,529          | 0.04            | RUB 35,000,000   | Russian Federal Bond - OFZ, 7.150%, 12/11/25        | 483,670          | 0.03            |
| PLN 205,000  | Republic of Poland Government Bond, 5.750%, 25/04/29 | 70,477           | 0.00            | RUB 50,000,000   | Russian Federal Bond - OFZ, 7.950%, 07/10/26        | 715,398          | 0.05            |
| PLN 2,580,000  | Republic of Poland Government Bond, 2.750%, 25/10/29 | 741,958          | 0.05            | RUB 40,000,000   | Russian Federal Bond - OFZ, 6.000%, 06/10/27        | 522,098          | 0.04            |
| <b>Total Poland</b>  |  | <b>4,913,013</b> | <b>0.33</b>     | RUB 35,000,000   | Russian Federal Bond - OFZ, 6.900%, 23/05/29        | 477,283          | 0.03            |
| Portugal   |  |                  |                 | RUB 20,000,000   | Russian Federal Bond - OFZ, 7.650%, 10/04/30        | 284,733          | 0.02            |
| EUR 339,000  | Portugal Obrigacoes do Tesouro OT, 2.200%, 17/10/22  | 416,975          | 0.03            | RUB 25,000,000   | Russian Federal Bond - OFZ, 7.700%, 23/03/33        | 358,794          | 0.02            |
| EUR 413,000  | Portugal Obrigacoes do Tesouro OT, 4.950%, 25/10/23  | 553,404          | 0.04            | RUB 25,000,000   | Russian Federal Bond - OFZ, 7.250%, 10/05/34        | 346,023          | 0.02            |
| EUR 658,000  | Portugal Obrigacoes do Tesouro OT, 5.650%, 15/02/24  | 908,967          | 0.06            | RUB 20,000,000   | Russian Federal Bond - OFZ, 7.700%, 16/03/39        | 289,655          | 0.02            |
| EUR 639,000  | Portugal Obrigacoes do Tesouro OT, 2.875%, 15/10/25  | 865,654          | 0.06            | <b>Total Russia</b>  |   | <b>4,172,738</b> | <b>0.28</b>     |
| EUR 635,000  | Portugal Obrigacoes do Tesouro OT, 2.875%, 21/07/26  | 875,891          | 0.06            |  |   |                  |                 |



## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value  | Description                                     | Market Value     | % of Net Assets | Nominal Value  | Description                                  | Market Value | % of Net Assets |
|--|---|------------------|-----------------|--|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or 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 - 99.12% (continued)  |   |                  |                 | Government Bonds - 99.12% (continued)  |  |              |                 |
| Singapore  |   |                  |                 | Slovenia   |  |              |                 |
| SGD 261,000  | Singapore Government Bond, 2.000%, 01/02/24     | 201,445          | 0.01            | EUR 42,000   | Slovenia Government Bond, 4.625%, 09/09/24   | 58,301       | 0.00            |
| SGD 390,000  | Singapore Government Bond, 3.000%, 01/09/24     | 311,739          | 0.02            | EUR 116,000  | Slovenia Government Bond, 2.125%, 28/07/25   | 152,741      | 0.01            |
| SGD 261,000  | Singapore Government Bond, 2.375%, 01/06/25     | 206,416          | 0.01            | EUR 42,000   | Slovenia Government Bond, 5.125%, 30/03/26   | 63,202       | 0.01            |
| SGD 390,000  | Singapore Government Bond, 2.125%, 01/06/26     | 307,105          | 0.02            | EUR 161,000  | Slovenia Government Bond, 1.250%, 22/03/27   | 208,542      | 0.01            |
| SGD 579,000  | Singapore Government Bond, 3.500%, 01/03/27     | 487,227          | 0.03            | EUR 232,000  | Slovenia Government Bond, 1.188%, 14/03/29   | 302,419      | 0.02            |
| SGD 569,000  | Singapore Government Bond, 2.625%, 01/05/28     | 461,922          | 0.03            | EUR 200,000  | Slovenia Government Bond, 0.875%, 15/07/30   | 255,246      | 0.02            |
| SGD 503,000  | Singapore Government Bond, 2.875%, 01/07/29     | 416,672          | 0.03            | EUR 99,000   | Slovenia Government Bond, 2.250%, 03/03/32   | 142,917      | 0.01            |
| SGD 263,000  | Singapore Government Bond, 2.875%, 01/09/30     | 218,312          | 0.01            | EUR 145,000  | Slovenia Government Bond, 1.500%, 25/03/35   | 196,514      | 0.01            |
| SGD 277,000  | Singapore Government Bond, 3.375%, 01/09/33     | 242,287          | 0.02            | EUR 189,000  | Slovenia Government Bond, 1.750%, 03/11/40   | 269,296      | 0.02            |
| SGD 324,000  | Singapore Government Bond, 2.250%, 01/08/36     | 253,167          | 0.02            | EUR 17,000   | Slovenia Government Bond, 3.125%, 07/08/45   | 30,605       | 0.00            |
| SGD 124,000  | Singapore Government Bond, 2.375%, 01/07/39     | 99,121           | 0.01            | EUR 100,000  | Slovenia Government Bond, 0.488%, 20/10/50   | 107,788      | 0.01            |
| SGD 191,000  | Singapore Government Bond, 2.750%, 01/04/42     | 162,299          | 0.01            |  |  |              |                 |
| SGD 271,000  | Singapore Government Bond, 2.750%, 01/03/46     | 234,531          | 0.02            |  |  |              |                 |
| SGD 350,000  | Singapore Government Bond, 1.875%, 01/03/50     | 261,591          | 0.02            |  |  |              |                 |
| <b>Total Singapore</b>   |   | <b>3,863,834</b> | <b>0.26</b>     |  |  |              |                 |
| Slovakia   |   |                  |                 | Spain  |  |              |                 |
| EUR 202,896  | Slovakia Government Bond, 3.000%, 28/02/23      | 255,689          | 0.02            | EUR 729,000  | Spain Government Bond, 0.450%, 31/10/22      | 876,253      | 0.06            |
| EUR 116,000  | Slovakia Government Bond, zero coupon, 13/11/23 | 139,445          | 0.01            | EUR 757,000  | Spain Government Bond, 5.400%, 31/01/23      | 982,454      | 0.07            |
| EUR 117,690  | Slovakia Government Bond, 3.375%, 15/11/24      | 158,565          | 0.01            | EUR 2,850,000  | Spain Government Bond, zero coupon, 30/04/23 | 3,418,694    | 0.23            |
| EUR 259,827  | Slovakia Government Bond, 4.350%, 14/10/25      | 374,251          | 0.02            | EUR 598,000  | Spain Government Bond, 0.350%, 30/07/23      | 721,707      | 0.05            |
| EUR 58,000   | Slovakia Government Bond, 0.625%, 22/05/26      | 72,458           | 0.00            | EUR 1,077,000  | Spain Government Bond, 4.400%, 31/10/23      | 1,424,363    | 0.10            |
| EUR 186,879  | Slovakia Government Bond, 1.375%, 21/01/27      | 243,356          | 0.02            | EUR 960,000  | Spain Government Bond, 4.800%, 31/01/24      | 1,294,673    | 0.09            |
| EUR 374,000  | Slovakia Government Bond, 1.000%, 12/06/28      | 482,801          | 0.03            | EUR 670,000  | Spain Government Bond, 3.800%, 30/04/24      | 890,718      | 0.06            |
| EUR 114,556  | Slovakia Government Bond, 3.625%, 16/01/29      | 175,465          | 0.01            | EUR 440,000  | Spain Government Bond, 0.250%, 30/07/24      | 532,775      | 0.04            |
| EUR 300,000  | Slovakia Government Bond, 1.000%, 09/10/30      | 388,628          | 0.03            | EUR 1,224,000  | Spain Government Bond, 2.750%, 31/10/24      | 1,606,422    | 0.11            |
| EUR 116,000  | Slovakia Government Bond, 1.625%, 21/01/31      | 160,066          | 0.01            | EUR 747,000  | Spain Government Bond, 1.600%, 30/04/25      | 953,389      | 0.06            |
| EUR 174,000  | Slovakia Government Bond, 1.875%, 09/03/37      | 250,800          | 0.02            | EUR 1,161,000  | Spain Government Bond, 4.650%, 30/07/25      | 1,660,650    | 0.11            |
| EUR 116,000  | Slovakia Government Bond, 2.000%, 17/10/47      | 173,759          | 0.01            | EUR 919,000  | Spain Government Bond, 2.150%, 31/10/25      | 1,207,469    | 0.08            |
|  |   |                  |                 | EUR 965,000  | Spain Government Bond, 1.950%, 30/04/26      | 1,266,341    | 0.08            |
|  |   |                  |                 | EUR 929,000  | Spain Government Bond, 5.900%, 30/07/26      | 1,446,578    | 0.10            |
|  |   |                  |                 | EUR 1,008,000  | Spain Government Bond, 1.300%, 31/10/26      | 1,291,079    | 0.09            |
| <b>Total Slovakia</b>  |   | <b>2,875,283</b> | <b>0.19</b>     | EUR 701,000  | Spain Government Bond, 1.500%, 30/04/27      | 910,275      | 0.06            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value  | Description                             | Market Value      | % of Net Assets | Nominal Value  | Description  | Market Value     | % of Net Assets |
|--|---|-------------------|-----------------|--|--|------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or 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 - 99.12% (continued)  |   |                   |                 | Government Bonds - 99.12% (continued)  |  |                  |                 |
| Spain (continued)  |   |                   |                 | Sweden   |  |                  |                 |
| EUR 1,000,000  | Spain Government Bond, 0.800%, 30/07/27 | 1,248,030         | 0.08            | SEK 2,035,000  | Sweden Government Bond, 3.500%, 01/06/22                   | 246,318          | 0.01            |
| EUR 848,000  | Spain Government Bond, 1.450%, 31/10/27 | 1,100,566         | 0.07            | SEK 4,415,000  | Sweden Government Bond, 1.500%, 13/11/23                   | 537,658          | 0.04            |
| EUR 1,090,000  | Spain Government Bond, 1.400%, 30/04/28 | 1,412,834         | 0.09            | SEK 2,000,000  | Sweden Government Bond, 2.500%, 12/05/25                   | 257,991          | 0.02            |
| EUR 1,025,000  | Spain Government Bond, 1.400%, 30/07/28 | 1,330,758         | 0.09            | SEK 5,130,000  | Sweden Government Bond, 1.000%, 12/11/26                   | 632,403          | 0.04            |
| EUR 800,000  | Spain Government Bond, 5.150%, 31/10/28 | 1,300,724         | 0.09            | SEK 3,470,000  | Sweden Government Bond, 0.750%, 12/05/28                   | 422,889          | 0.03            |
| EUR 1,439,476  | Spain Government Bond, 6.000%, 31/01/29 | 2,470,189         | 0.17            | SEK 1,610,000  | Sweden Government Bond, 0.750%, 12/11/29                   | 196,149          | 0.01            |
| EUR 648,000  | Spain Government Bond, 1.450%, 30/04/29 | 845,971           | 0.06            | SEK 3,250,000  | Sweden Government Bond, 0.125%, 12/05/31                   | 372,220          | 0.03            |
| EUR 848,000  | Spain Government Bond, 0.600%, 31/10/29 | 1,037,271         | 0.07            | SEK 900,000  | Sweden Government Bond, 2.250%, 01/06/32                   | 126,070          | 0.01            |
| EUR 1,190,000  | Spain Government Bond, 0.500%, 30/04/30 | 1,437,809         | 0.10            | SEK 2,635,000  | Sweden Government Bond, 3.500%, 30/03/39                   | 452,348          | 0.03            |
| EUR 1,075,000  | Spain Government Bond, 1.950%, 30/07/30 | 1,462,883         | 0.10            |  | <b>Total Sweden</b>  | <b>3,244,046</b> | <b>0.22</b>     |
| EUR 1,000,000  | Spain Government Bond, 1.250%, 31/10/30 | 1,284,520         | 0.09            | Switzerland  |  |                  |                 |
| EUR 500,000  | Spain Government Bond, 0.100%, 30/04/31 | 575,091           | 0.04            | CHF 200,000  | Swiss Confederation Government Bond, 1.250%, 28/05/26      | 235,883          | 0.02            |
| EUR 1,005,000  | Spain Government Bond, 5.750%, 30/07/32 | 1,868,516         | 0.12            | CHF 100,000  | Swiss Confederation Government Bond, 3.250%, 27/06/27      | 132,725          | 0.01            |
| EUR 1,095,000  | Spain Government Bond, 2.350%, 30/07/33 | 1,561,546         | 0.10            | CHF 160,000  | Swiss Confederation Government Bond, 4.000%, 08/04/28      | 226,221          | 0.02            |
| EUR 764,000  | Spain Government Bond, 1.850%, 30/07/35 | 1,035,726         | 0.07            | CHF 334,000  | Swiss Confederation Government Bond, zero coupon, 22/06/29 | 371,456          | 0.02            |
| EUR 1,020,000  | Spain Government Bond, 4.200%, 31/01/37 | 1,807,642         | 0.12            | CHF 102,000  | Swiss Confederation Government Bond, 0.500%, 27/05/30      | 118,218          | 0.01            |
| EUR 150,000  | Spain Government Bond, 0.850%, 30/07/37 | 175,311           | 0.01            | CHF 146,000  | Swiss Confederation Government Bond, 2.250%, 22/06/31      | 197,897          | 0.01            |
| EUR 759,000  | Spain Government Bond, 4.900%, 30/07/40 | 1,509,393         | 0.10            | CHF 45,000   | Swiss Confederation Government Bond, 0.500%, 27/06/32      | 52,318           | 0.00            |
| EUR 650,000  | Spain Government Bond, 1.200%, 31/10/40 | 782,976           | 0.05            | CHF 122,000  | Swiss Confederation Government Bond, 3.500%, 08/04/33      | 188,945          | 0.01            |
| EUR 859,000  | Spain Government Bond, 4.700%, 30/07/41 | 1,684,493         | 0.11            | CHF 100,000  | Swiss Confederation Government Bond, zero coupon, 26/06/34 | 109,356          | 0.01            |
| EUR 664,000  | Spain Government Bond, 5.150%, 31/10/44 | 1,423,530         | 0.09            | CHF 187,000  | Swiss Confederation Government Bond, 2.500%, 08/03/36      | 277,873          | 0.02            |
| EUR 772,000  | Spain Government Bond, 2.900%, 31/10/46 | 1,237,291         | 0.08            | CHF 170,000  | Swiss Confederation Government Bond, 1.250%, 27/06/37      | 221,567          | 0.01            |
| EUR 603,000  | Spain Government Bond, 2.700%, 31/10/48 | 939,095           | 0.06            | CHF 14,000   | Swiss Confederation Government Bond, 1.500%, 30/04/42      | 19,776           | 0.00            |
| EUR 720,000  | Spain Government Bond, 1.000%, 31/10/50 | 772,383           | 0.05            | CHF 287,000  | Swiss Confederation Government Bond, 0.500%, 28/06/45      | 346,198          | 0.02            |
| EUR 599,000  | Spain Government Bond, 3.450%, 30/07/66 | 1,095,835         | 0.07            | CHF 42,000   | Swiss Confederation Government Bond, 4.000%, 06/01/49      | 94,516           | 0.01            |
| EUR 250,000  | Spain Government Bond, 1.450%, 31/10/71 | 261,630           | 0.02            | CHF 102,000  | Swiss Confederation Government Bond, 0.500%, 24/05/55      | 127,913          | 0.01            |
|  |   |                   |                 | CHF 116,000  | Swiss Confederation Government Bond, 0.500%, 30/05/58      | 147,842          | 0.01            |
| <b>Total Spain</b>   |   | <b>52,145,853</b> | <b>3.49</b>     | CHF 91,000   | Swiss Confederation Government Bond, 2.000%, 25/06/64      | 181,528          | 0.01            |
|  |   |                   |                 | <b>Total Switzerland</b>   |  | <b>3,050,232</b> | <b>0.20</b>     |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value  | Description                                | Market Value     | % of Net Assets | Nominal Value  | Description                           | Market Value | % of Net Assets |
|--|--|------------------|-----------------|--|---------------------------------------|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or 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 - 99.12% (continued)  |  |                  |                 | Government Bonds - 99.12% (continued)  |                                       |              |                 |
| Thailand   |  |                  |                 | United Kingdom (continued)   |                                       |              |                 |
| THB 19,450,000   | Thailand Government Bond, 2.000%, 17/12/22 | 620,300          | 0.04            | GBP 1,682,912  | United Kingdom Gilt, 2.000%, 07/09/25 | 2,492,830    | 0.17            |
| THB 14,500,000   | Thailand Government Bond, 2.400%, 17/12/23 | 473,035          | 0.03            | GBP 1,940,000  | United Kingdom Gilt, 1.500%, 22/07/26 | 2,834,570    | 0.19            |
| THB 18,000,000   | Thailand Government Bond, 1.450%, 17/12/24 | 577,325          | 0.04            | GBP 1,724,000  | United Kingdom Gilt, 1.250%, 22/07/27 | 2,496,271    | 0.17            |
| THB 9,200,000  | Thailand Government Bond, 3.850%, 12/12/25 | 325,829          | 0.02            | GBP 1,197,635  | United Kingdom Gilt, 4.250%, 07/12/27 | 2,050,819    | 0.14            |
| THB 8,100,000  | Thailand Government Bond, 2.125%, 17/12/26 | 268,854          | 0.02            | GBP 1,469,000  | United Kingdom Gilt, 1.625%, 22/10/28 | 2,186,361    | 0.15            |
| THB 20,900,000   | Thailand Government Bond, 2.875%, 17/12/28 | 721,829          | 0.05            | GBP 872,689  | United Kingdom Gilt, 6.000%, 07/12/28 | 1,680,983    | 0.11            |
| THB 11,600,000   | Thailand Government Bond, 4.875%, 22/06/29 | 450,033          | 0.03            | GBP 1,699,000  | United Kingdom Gilt, 0.875%, 22/10/29 | 2,388,017    | 0.16            |
| THB 18,000,000   | Thailand Government Bond, 1.600%, 17/12/29 | 563,218          | 0.04            | GBP 1,550,000  | United Kingdom Gilt, 0.375%, 22/10/30 | 2,068,531    | 0.14            |
| THB 750,000  | Thailand Government Bond, 3.650%, 20/06/31 | 27,422           | 0.00            | GBP 1,605,114  | United Kingdom Gilt, 4.750%, 07/12/30 | 3,030,921    | 0.20            |
| THB 10,600,000   | Thailand Government Bond, 3.775%, 25/06/32 | 392,461          | 0.03            | GBP 800,000  | United Kingdom Gilt, 0.250%, 31/07/31 | 1,042,719    | 0.07            |
| THB 10,000,000   | Thailand Government Bond, 1.600%, 17/06/35 | 291,061          | 0.02            | GBP 1,740,897  | United Kingdom Gilt, 4.250%, 07/06/32 | 3,259,133    | 0.22            |
| THB 11,050,000   | Thailand Government Bond, 3.400%, 17/06/36 | 392,908          | 0.03            | GBP 1,547,911  | United Kingdom Gilt, 4.500%, 07/09/34 | 3,071,992    | 0.21            |
| THB 6,400,000  | Thailand Government Bond, 4.260%, 12/12/37 | 242,952          | 0.02            | GBP 2,500,000  | United Kingdom Gilt, 0.625%, 31/07/35 | 3,081,292    | 0.21            |
| THB 16,250,000   | Thailand Government Bond, 4.675%, 29/06/44 | 679,453          | 0.04            | GBP 1,420,420  | United Kingdom Gilt, 4.250%, 07/03/36 | 2,821,112    | 0.19            |
| THB 16,200,000   | Thailand Government Bond, 2.875%, 17/06/46 | 523,743          | 0.03            | GBP 1,350,000  | United Kingdom Gilt, 1.750%, 07/09/37 | 2,038,958    | 0.14            |
| THB 4,050,000  | Thailand Government Bond, 4.850%, 17/06/61 | 183,964          | 0.01            | GBP 1,004,786  | United Kingdom Gilt, 4.750%, 07/12/38 | 2,189,404    | 0.15            |
| THB 16,100,000   | Thailand Government Bond, 4.000%, 17/06/66 | 629,256          | 0.04            | GBP 1,122,802  | United Kingdom Gilt, 4.250%, 07/09/39 | 2,342,758    | 0.16            |
| THB 3,000,000  | Thailand Government Bond, 3.600%, 17/06/67 | 107,287          | 0.01            | GBP 1,066,282  | United Kingdom Gilt, 4.250%, 07/12/40 | 2,262,596    | 0.15            |
| <b>Total Thailand</b>  |  | <b>7,470,930</b> | <b>0.50</b>     | GBP 1,575,000  | United Kingdom Gilt, 1.250%, 22/10/41 | 2,187,219    | 0.14            |
| United Kingdom   |  |                  |                 | GBP 1,240,515  | United Kingdom Gilt, 4.500%, 07/12/42 | 2,783,270    | 0.19            |
| GBP 200,000  | United Kingdom Gilt, 0.500%, 22/07/22      | 277,688          | 0.02            | GBP 1,247,699  | United Kingdom Gilt, 3.250%, 22/01/44 | 2,412,312    | 0.16            |
| GBP 1,500,000  | United Kingdom Gilt, 1.750%, 07/09/22      | 2,114,303        | 0.14            | GBP 1,168,529  | United Kingdom Gilt, 3.500%, 22/01/45 | 2,365,269    | 0.16            |
| GBP 5,550,000  | United Kingdom Gilt, 0.125%, 31/01/23      | 7,607,541        | 0.51            | GBP 1,044,043  | United Kingdom Gilt, 4.250%, 07/12/46 | 2,390,342    | 0.16            |
| GBP 929,000  | United Kingdom Gilt, 0.750%, 22/07/23      | 1,301,488        | 0.09            | GBP 1,105,000  | United Kingdom Gilt, 1.500%, 22/07/47 | 1,614,902    | 0.11            |
| GBP 1,783,941  | United Kingdom Gilt, 2.250%, 07/09/23      | 2,581,708        | 0.17            | GBP 1,274,000  | United Kingdom Gilt, 1.750%, 22/01/49 | 1,971,322    | 0.13            |
| GBP 1,534,000  | United Kingdom Gilt, 1.000%, 22/04/24      | 2,169,326        | 0.14            | GBP 778,541  | United Kingdom Gilt, 4.250%, 07/12/49 | 1,857,050    | 0.12            |
| GBP 1,210,923  | United Kingdom Gilt, 2.750%, 07/09/24      | 1,809,015        | 0.12            | GBP 1,074,937  | United Kingdom Gilt, 3.750%, 22/07/52 | 2,453,857    | 0.16            |
| GBP 1,894,040  | United Kingdom Gilt, 5.000%, 07/03/25      | 3,074,806        | 0.21            | GBP 982,000  | United Kingdom Gilt, 1.625%, 22/10/54 | 1,505,239    | 0.10            |
| GBP 1,850,000  | United Kingdom Gilt, 0.625%, 07/06/25      | 2,594,120        | 0.17            |  |                                       |              |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value  | Description   | Market Value       | % of Net Assets | Nominal Value  | Description  | Market Value | % of Net Assets |
|--|---|--------------------|-----------------|--|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or 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 - 99.12% (continued)  |   |                    |                 | Government Bonds - 99.12% (continued)  |  |              |                 |
| United Kingdom (continued)   |   |                    |                 | United States (continued)  |  |              |                 |
| GBP 1,004,359  | United Kingdom Gilt, 4.250%, 07/12/55                   | 2,577,978          | 0.17            | USD 1,829,000  | United States Treasury Note/Bond, 1.750%, 31/01/23 | 1,874,225    | 0.13            |
| GBP 1,268,000  | United Kingdom Gilt, 1.750%, 22/07/57                   | 2,036,957          | 0.14            | USD 1,125,000  | United States Treasury Note/Bond, 2.375%, 31/01/23 | 1,163,936    | 0.08            |
| GBP 998,767  | United Kingdom Gilt, 4.000%, 22/01/60                   | 2,594,669          | 0.17            | USD 5,450,000  | United States Treasury Note/Bond, 1.375%, 15/02/23 | 5,238,719    | 0.35            |
| GBP 650,000  | United Kingdom Gilt, 0.500%, 22/10/61                   | 709,482            | 0.05            | USD 2,106,000  | United States Treasury Note/Bond, 2.000%, 15/02/23 | 2,167,617    | 0.15            |
| GBP 892,000  | United Kingdom Gilt, 2.500%, 22/07/65                   | 1,811,277          | 0.12            | USD 137,200  | United States Treasury Note/Bond, 7.125%, 15/02/23 | 152,453      | 0.01            |
| GBP 781,099  | United Kingdom Gilt, 3.500%, 22/07/68                   | 2,015,114          | 0.13            | USD 945,000  | United States Treasury Note/Bond, 1.500%, 28/02/23 | 965,450      | 0.06            |
| GBP 795,000  | United Kingdom Gilt, 1.625%, 22/10/71                   | 1,333,026          | 0.09            | USD 1,003,000  | United States Treasury Note/Bond, 2.625%, 28/02/23 | 1,043,551    | 0.07            |
| <b>Total United Kingdom</b>  |   | <b>101,488,547</b> | <b>6.80</b>     | USD 10,700,000   | United States Treasury Note/Bond, 0.500%, 15/03/23 | 10,522,375   | 0.70            |
| United States  |   |                    |                 | USD 1,538,000  | United States Treasury Note/Bond, 1.500%, 31/03/23 | 1,572,725    | 0.11            |
| USD 561,000  | United States Treasury Note/Bond, 1.875%, 31/07/22      | 571,716            | 0.04            | USD 1,050,000  | United States Treasury Note/Bond, 2.500%, 31/03/23 | 1,091,918    | 0.07            |
| USD 1,509,000  | United States Treasury Note/Bond, 2.000%, 31/07/22      | 1,539,828          | 0.10            | USD 15,950,000   | United States Treasury Note/Bond, 0.250%, 15/04/23 | 15,749,593   | 1.04            |
| USD 1,000,000  | United States Treasury Note/Bond, 1.500%, 15/08/22      | 1,015,547          | 0.07            | USD 916,000  | United States Treasury Note/Bond, 1.625%, 30/04/23 | 939,365      | 0.06            |
| USD 1,149,200  | United States Treasury Note/Bond, 1.625%, 15/08/22      | 1,168,772          | 0.08            | USD 1,032,000  | United States Treasury Note/Bond, 2.750%, 30/04/23 | 1,079,609    | 0.07            |
| USD 127,800  | United States Treasury Note/Bond, 7.250%, 15/08/22      | 137,844            | 0.01            | USD 1,000,000  | United States Treasury Note/Bond, 0.250%, 15/05/23 | 1,015,938    | 0.07            |
| USD 31,400,000   | United States Treasury Note/Bond, 0.125%, 31/08/22      | 31,322,978         | 2.08            | USD 2,164,900  | United States Treasury Note/Bond, 1.750%, 15/05/23 | 2,226,126    | 0.15            |
| USD 974,000  | United States Treasury Note/Bond, 1.625%, 31/08/22      | 991,045            | 0.07            | USD 1,451,000  | United States Treasury Note/Bond, 1.625%, 31/05/23 | 1,489,372    | 0.10            |
| USD 1,654,000  | United States Treasury Note/Bond, 1.875%, 31/08/22      | 1,687,726          | 0.11            | USD 1,474,000  | United States Treasury Note/Bond, 2.750%, 31/05/23 | 1,544,821    | 0.10            |
| USD 1,500,000  | United States Treasury Note/Bond, 1.500%, 15/09/22      | 1,524,844          | 0.10            | USD 1,538,000  | United States Treasury Note/Bond, 1.375%, 30/06/23 | 1,572,725    | 0.11            |
| USD 1,596,000  | United States Treasury Note/Bond, 1.750%, 30/09/22      | 1,628,169          | 0.11            | USD 1,293,000  | United States Treasury Note/Bond, 2.625%, 30/06/23 | 1,354,266    | 0.09            |
| USD 1,003,000  | United States Treasury Note/Bond, 1.875%, 30/09/22      | 1,024,784          | 0.07            | USD 980,000  | United States Treasury Note/Bond, 1.250%, 31/07/23 | 1,000,136    | 0.07            |
| USD 23,600,000   | United States Treasury Note/Bond, zero coupon, 31/10/22 | 21,726,793         | 1.46            | USD 722,000  | United States Treasury Note/Bond, 2.750%, 31/07/23 | 759,341      | 0.05            |
| USD 1,567,000  | United States Treasury Note/Bond, 1.875%, 31/10/22      | 1,602,992          | 0.11            | USD 1,838,800  | United States Treasury Note/Bond, 2.500%, 15/08/23 | 1,925,568    | 0.13            |
| USD 1,771,000  | United States Treasury Note/Bond, 2.000%, 31/10/22      | 1,814,583          | 0.12            | USD 193,200  | United States Treasury Note/Bond, 6.250%, 15/08/23 | 217,486      | 0.01            |
| USD 3,953,800  | United States Treasury Note/Bond, 1.625%, 15/11/22      | 4,033,803          | 0.27            | USD 1,422,000  | United States Treasury Note/Bond, 1.375%, 31/08/23 | 1,455,773    | 0.10            |
| USD 68,100   | United States Treasury Note/Bond, 7.625%, 15/11/22      | 74,990             | 0.01            | USD 1,177,000  | United States Treasury Note/Bond, 2.750%, 31/08/23 | 1,239,712    | 0.08            |
| USD 2,448,000  | United States Treasury Note/Bond, 2.000%, 30/11/22      | 2,511,686          | 0.17            | USD 901,000  | United States Treasury Note/Bond, 1.375%, 30/09/23 | 922,821      | 0.06            |
| USD 5,950,000  | United States Treasury Note/Bond, 1.625%, 15/12/22      | 5,703,918          | 0.38            | USD 1,532,000  | United States Treasury Note/Bond, 2.875%, 30/09/23 | 1,620,569    | 0.11            |
| USD 2,890,000  | United States Treasury Note/Bond, 2.125%, 31/12/22      | 2,974,329          | 0.20            | USD 1,364,000  | United States Treasury Note/Bond, 1.625%, 31/10/23 | 1,405,453    | 0.09            |
| USD 4,500,000  | United States Treasury Note/Bond, 1.500%, 15/01/23      | 4,564,297          | 0.30            |  |  |              |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value  | Description  | Market Value | % of Net Assets | Nominal Value  | Description  | Market Value | % of Net Assets |
|--|--|--------------|-----------------|--|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or 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 - 99.12% (continued)  |  |              |                 | Government Bonds - 99.12% (continued)  |  |              |                 |
| United States (continued)  |  |              |                 | United States (continued)  |  |              |                 |
| USD 532,000  | United States Treasury Note/Bond, 2.875%, 31/10/23 | 563,629      | 0.04            | USD 122,500  | United States Treasury Note/Bond, 7.500%, 15/11/24 | 151,096      | 0.01            |
| USD 2,773,000  | United States Treasury Note/Bond, 2.750%, 15/11/23 | 2,932,014    | 0.20            | USD 1,000,000  | United States Treasury Note/Bond, 1.500%, 30/11/24 | 1,031,875    | 0.07            |
| USD 1,364,000  | United States Treasury Note/Bond, 2.125%, 30/11/23 | 1,422,823    | 0.10            | USD 1,101,000  | United States Treasury Note/Bond, 2.125%, 30/11/24 | 1,159,663    | 0.08            |
| USD 619,000  | United States Treasury Note/Bond, 2.875%, 30/11/23 | 656,914      | 0.04            | USD 1,500,000  | United States Treasury Note/Bond, 1.750%, 31/12/24 | 1,561,055    | 0.10            |
| USD 1,143,000  | United States Treasury Note/Bond, 2.250%, 31/12/23 | 1,197,025    | 0.08            | USD 654,000  | United States Treasury Note/Bond, 2.250%, 31/12/24 | 692,116      | 0.05            |
| USD 1,583,000  | United States Treasury Note/Bond, 2.625%, 31/12/23 | 1,672,538    | 0.11            | USD 1,171,000  | United States Treasury Note/Bond, 2.500%, 31/01/25 | 1,250,500    | 0.08            |
| USD 1,259,000  | United States Treasury Note/Bond, 2.250%, 31/01/24 | 1,320,081    | 0.09            | USD 2,985,300  | United States Treasury Note/Bond, 2.000%, 15/02/25 | 3,134,332    | 0.21            |
| USD 949,000  | United States Treasury Note/Bond, 2.500%, 31/01/24 | 1,001,195    | 0.07            | USD 106,900  | United States Treasury Note/Bond, 7.625%, 15/02/25 | 133,809      | 0.01            |
| USD 2,507,000  | United States Treasury Note/Bond, 2.750%, 15/02/24 | 2,662,708    | 0.18            | USD 6,850,000  | United States Treasury Note/Bond, 1.125%, 28/02/25 | 6,577,274    | 0.44            |
| USD 1,567,000  | United States Treasury Note/Bond, 2.125%, 29/02/24 | 1,639,474    | 0.11            | USD 967,000  | United States Treasury Note/Bond, 2.750%, 28/02/25 | 1,042,018    | 0.07            |
| USD 885,000  | United States Treasury Note/Bond, 2.375%, 29/02/24 | 931,670      | 0.06            | USD 742,000  | United States Treasury Note/Bond, 2.625%, 31/03/25 | 797,012      | 0.05            |
| USD 2,354,000  | United States Treasury Note/Bond, 2.125%, 31/03/24 | 2,464,712    | 0.17            | USD 10,500,000   | United States Treasury Note/Bond, 0.375%, 30/04/25 | 10,234,570   | 0.69            |
| USD 864,000  | United States Treasury Note/Bond, 2.000%, 30/04/24 | 902,475      | 0.06            | USD 532,000  | United States Treasury Note/Bond, 2.875%, 30/04/25 | 576,971      | 0.04            |
| USD 1,467,000  | United States Treasury Note/Bond, 2.250%, 30/04/24 | 1,542,528    | 0.10            | USD 2,402,000  | United States Treasury Note/Bond, 2.125%, 15/05/25 | 2,535,987    | 0.17            |
| USD 3,303,300  | United States Treasury Note/Bond, 2.500%, 15/05/24 | 3,499,433    | 0.23            | USD 1,090,000  | United States Treasury Note/Bond, 2.875%, 31/05/25 | 1,183,331    | 0.08            |
| USD 1,836,000  | United States Treasury Note/Bond, 2.000%, 31/05/24 | 1,918,907    | 0.13            | USD 625,000  | United States Treasury Note/Bond, 2.750%, 30/06/25 | 675,928      | 0.05            |
| USD 1,322,000  | United States Treasury Note/Bond, 1.750%, 30/06/24 | 1,373,124    | 0.09            | USD 1,090,000  | United States Treasury Note/Bond, 2.875%, 31/07/25 | 1,185,034    | 0.08            |
| USD 993,000  | United States Treasury Note/Bond, 2.000%, 30/06/24 | 1,038,616    | 0.07            | USD 2,956,000  | United States Treasury Note/Bond, 2.000%, 15/08/25 | 3,110,728    | 0.21            |
| USD 1,250,000  | United States Treasury Note/Bond, 1.750%, 31/07/24 | 1,299,219    | 0.09            | USD 113,100  | United States Treasury Note/Bond, 6.875%, 15/08/25 | 141,295      | 0.01            |
| USD 1,474,000  | United States Treasury Note/Bond, 2.125%, 31/07/24 | 1,548,391    | 0.10            | USD 858,000  | United States Treasury Note/Bond, 2.750%, 31/08/25 | 929,187      | 0.06            |
| USD 2,532,800  | United States Treasury Note/Bond, 2.375%, 15/08/24 | 2,681,602    | 0.18            | USD 1,032,000  | United States Treasury Note/Bond, 3.000%, 30/09/25 | 1,129,718    | 0.08            |
| USD 1,000,000  | United States Treasury Note/Bond, 1.250%, 31/08/24 | 1,023,594    | 0.07            | USD 1,034,000  | United States Treasury Note/Bond, 3.000%, 31/10/25 | 1,132,715    | 0.08            |
| USD 1,013,000  | United States Treasury Note/Bond, 1.875%, 31/08/24 | 1,056,765    | 0.07            | USD 2,709,000  | United States Treasury Note/Bond, 2.250%, 15/11/25 | 2,882,334    | 0.19            |
| USD 1,800,000  | United States Treasury Note/Bond, 1.500%, 30/09/24 | 1,857,375    | 0.12            | USD 492,000  | United States Treasury Note/Bond, 2.875%, 30/11/25 | 536,780      | 0.04            |
| USD 858,000  | United States Treasury Note/Bond, 2.125%, 30/09/24 | 902,509      | 0.06            | USD 800,000  | United States Treasury Note/Bond, 2.625%, 31/12/25 | 864,813      | 0.06            |
| USD 1,400,000  | United States Treasury Note/Bond, 1.500%, 31/10/24 | 1,444,734    | 0.10            | USD 1,345,000  | United States Treasury Note/Bond, 2.625%, 31/01/26 | 1,454,912    | 0.10            |
| USD 951,000  | United States Treasury Note/Bond, 2.250%, 31/10/24 | 1,004,865    | 0.07            | USD 2,477,000  | United States Treasury Note/Bond, 1.625%, 15/02/26 | 2,567,565    | 0.17            |
| USD 3,126,600  | United States Treasury Note/Bond, 2.250%, 15/11/24 | 3,305,402    | 0.22            | USD 227,900  | United States Treasury Note/Bond, 6.000%, 15/02/26 | 281,332      | 0.02            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value  | Description  | Market Value | % of Net Assets | Nominal Value  | Description  | Market Value | % of Net Assets |
|--|--|--------------|-----------------|--|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or 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 - 99.12% (continued)  |  |              |                 | Government Bonds - 99.12% (continued)  |  |              |                 |
| United States (continued)  |  |              |                 | United States (continued)  |  |              |                 |
| USD 1,445,000  | United States Treasury Note/Bond, 2.500%, 28/02/26 | 1,555,971    | 0.10            | USD 3,360,000  | United States Treasury Note/Bond, 2.875%, 15/08/28 | 3,736,425    | 0.25            |
| USD 1,242,000  | United States Treasury Note/Bond, 2.250%, 31/03/26 | 1,323,700    | 0.09            | USD 188,900  | United States Treasury Note/Bond, 5.500%, 15/08/28 | 244,183      | 0.02            |
| USD 977,000  | United States Treasury Note/Bond, 2.375%, 30/04/26 | 1,047,527    | 0.07            | USD 2,934,000  | United States Treasury Note/Bond, 3.125%, 15/11/28 | 3,319,087    | 0.22            |
| USD 2,099,000  | United States Treasury Note/Bond, 1.625%, 15/05/26 | 2,175,745    | 0.15            | USD 241,900  | United States Treasury Note/Bond, 5.250%, 15/11/28 | 310,237      | 0.02            |
| USD 5,500,000  | United States Treasury Note/Bond, 0.750%, 31/05/26 | 5,406,914    | 0.37            | USD 2,657,000  | United States Treasury Note/Bond, 2.625%, 15/02/29 | 2,913,567    | 0.20            |
| USD 1,322,000  | United States Treasury Note/Bond, 2.125%, 31/05/26 | 1,402,146    | 0.09            | USD 177,900  | United States Treasury Note/Bond, 5.250%, 15/02/29 | 229,102      | 0.02            |
| USD 1,042,000  | United States Treasury Note/Bond, 1.875%, 30/06/26 | 1,092,716    | 0.07            | USD 2,585,000  | United States Treasury Note/Bond, 2.375%, 15/05/29 | 2,789,780    | 0.19            |
| USD 1,322,000  | United States Treasury Note/Bond, 1.875%, 31/07/26 | 1,386,654    | 0.09            | USD 1,866,000  | United States Treasury Note/Bond, 1.625%, 15/08/29 | 1,908,568    | 0.13            |
| USD 2,378,000  | United States Treasury Note/Bond, 1.500%, 15/08/26 | 2,448,783    | 0.16            | USD 142,100  | United States Treasury Note/Bond, 6.125%, 15/08/29 | 195,121      | 0.01            |
| USD 110,000  | United States Treasury Note/Bond, 6.750%, 15/08/26 | 142,132      | 0.01            | USD 1,550,000  | United States Treasury Note/Bond, 1.750%, 15/11/29 | 1,600,133    | 0.11            |
| USD 1,042,000  | United States Treasury Note/Bond, 1.375%, 31/08/26 | 1,066,585    | 0.07            | USD 294,500  | United States Treasury Note/Bond, 6.250%, 15/05/30 | 415,199      | 0.03            |
| USD 1,000,000  | United States Treasury Note/Bond, 1.625%, 30/09/26 | 1,035,938    | 0.07            | USD 5,450,000  | United States Treasury Note/Bond, 0.875%, 15/11/30 | 5,183,461    | 0.35            |
| USD 750,000  | United States Treasury Note/Bond, 1.625%, 31/10/26 | 776,777      | 0.05            | USD 576,700  | United States Treasury Note/Bond, 5.375%, 15/02/31 | 783,411      | 0.05            |
| USD 2,160,000  | United States Treasury Note/Bond, 2.000%, 15/11/26 | 2,279,306    | 0.15            | USD 33,000   | United States Treasury Note/Bond, 4.500%, 15/02/36 | 45,272       | 0.00            |
| USD 144,900  | United States Treasury Note/Bond, 6.500%, 15/11/26 | 186,955      | 0.01            | USD 348,000  | United States Treasury Note/Bond, 4.750%, 15/02/37 | 493,725      | 0.03            |
| USD 1,000,000  | United States Treasury Note/Bond, 1.625%, 30/11/26 | 1,035,391    | 0.07            | USD 66,000   | United States Treasury Note/Bond, 5.000%, 15/05/37 | 96,133       | 0.01            |
| USD 850,000  | United States Treasury Note/Bond, 1.750%, 31/12/26 | 885,793      | 0.06            | USD 581,000  | United States Treasury Note/Bond, 4.375%, 15/02/38 | 798,966      | 0.05            |
| USD 2,831,000  | United States Treasury Note/Bond, 2.250%, 15/02/27 | 3,026,074    | 0.20            | USD 393,000  | United States Treasury Note/Bond, 4.500%, 15/05/38 | 548,235      | 0.04            |
| USD 101,600  | United States Treasury Note/Bond, 6.625%, 15/02/27 | 132,961      | 0.01            | USD 696,000  | United States Treasury Note/Bond, 3.500%, 15/02/39 | 869,565      | 0.06            |
| USD 2,900,000  | United States Treasury Note/Bond, 0.625%, 31/03/27 | 2,817,648    | 0.19            | USD 439,000  | United States Treasury Note/Bond, 4.250%, 15/05/39 | 600,127      | 0.04            |
| USD 2,500,000  | United States Treasury Note/Bond, 2.375%, 15/05/27 | 2,691,406    | 0.18            | USD 284,000  | United States Treasury Note/Bond, 4.500%, 15/08/39 | 399,908      | 0.03            |
| USD 2,673,000  | United States Treasury Note/Bond, 2.250%, 15/08/27 | 2,858,648    | 0.19            | USD 704,400  | United States Treasury Note/Bond, 4.375%, 15/11/39 | 978,896      | 0.07            |
| USD 403,100  | United States Treasury Note/Bond, 6.375%, 15/08/27 | 530,171      | 0.04            | USD 345,900  | United States Treasury Note/Bond, 4.625%, 15/02/40 | 496,042      | 0.03            |
| USD 2,740,000  | United States Treasury Note/Bond, 2.250%, 15/11/27 | 2,930,944    | 0.20            | USD 529,300  | United States Treasury Note/Bond, 4.375%, 15/05/40 | 739,035      | 0.05            |
| USD 270,900  | United States Treasury Note/Bond, 6.125%, 15/11/27 | 354,540      | 0.02            | USD 512,700  | United States Treasury Note/Bond, 3.875%, 15/08/40 | 673,560      | 0.05            |
| USD 2,383,000  | United States Treasury Note/Bond, 2.750%, 15/02/28 | 2,625,768    | 0.18            | USD 634,000  | United States Treasury Note/Bond, 4.250%, 15/11/40 | 873,830      | 0.06            |
| USD 2,500,000  | United States Treasury Note/Bond, 1.250%, 31/03/28 | 2,510,156    | 0.17            | USD 1,750,000  | United States Treasury Note/Bond, 1.875%, 15/02/41 | 1,713,633    | 0.11            |
| USD 2,372,000  | United States Treasury Note/Bond, 2.875%, 15/05/28 | 2,635,144    | 0.18            | USD 1,061,000  | United States Treasury Note/Bond, 4.750%, 15/02/41 | 1,554,862    | 0.10            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value  | Description  | Market Value | % of Net Assets | Nominal Value   | Description   | Market Value         | % of Net Assets |
|--|--|--------------|-----------------|---|---|----------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or 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 - 99.12% (continued)  |  |              |                 | Government Bonds - 99.12% (continued)   |   |                      |                 |
| United States (continued)  |  |              |                 | United States (continued)   |   |                      |                 |
| USD 798,100  | United States Treasury Note/Bond, 4.375%, 15/05/41 | 1,120,333    | 0.08            | USD 990,000   | United States Treasury Note/Bond, 3.000%, 15/05/47                    | 1,176,553            | 0.08            |
| USD 689,300  | United States Treasury Note/Bond, 3.750%, 15/08/41 | 894,798      | 0.06            | USD 1,698,000   | United States Treasury Note/Bond, 2.750%, 15/08/47                    | 1,930,414            | 0.13            |
| USD 166,000  | United States Treasury Note/Bond, 3.125%, 15/11/41 | 197,722      | 0.01            | USD 1,280,000   | United States Treasury Note/Bond, 2.750%, 15/11/47                    | 1,456,400            | 0.10            |
| USD 970,100  | United States Treasury Note/Bond, 3.125%, 15/02/42 | 1,156,693    | 0.08            | USD 1,778,000   | United States Treasury Note/Bond, 3.000%, 15/02/48                    | 2,118,320            | 0.14            |
| USD 492,600  | United States Treasury Note/Bond, 3.000%, 15/05/42 | 576,265      | 0.04            | USD 1,641,000   | United States Treasury Note/Bond, 3.125%, 15/05/48                    | 2,000,738            | 0.13            |
| USD 938,900  | United States Treasury Note/Bond, 2.750%, 15/08/42 | 1,057,289    | 0.07            | USD 2,154,000   | United States Treasury Note/Bond, 3.000%, 15/08/48                    | 2,570,664            | 0.17            |
| USD 525,700  | United States Treasury Note/Bond, 2.750%, 15/11/42 | 591,659      | 0.04            | USD 1,857,000   | United States Treasury Note/Bond, 3.375%, 15/11/48                    | 2,369,996            | 0.16            |
| USD 1,204,900  | United States Treasury Note/Bond, 3.125%, 15/02/43 | 1,438,726    | 0.10            | USD 1,990,000   | United States Treasury Note/Bond, 3.000%, 15/02/49                    | 2,381,470            | 0.16            |
| USD 1,947,100  | United States Treasury Note/Bond, 2.875%, 15/05/43 | 2,237,644    | 0.15            | USD 1,987,000   | United States Treasury Note/Bond, 2.875%, 15/05/49                    | 2,326,032            | 0.16            |
| USD 711,000  | United States Treasury Note/Bond, 3.625%, 15/08/43 | 914,968      | 0.06            | USD 1,900,000   | United States Treasury Note/Bond, 2.250%, 15/08/49                    | 1,967,687            | 0.13            |
| USD 839,600  | United States Treasury Note/Bond, 3.750%, 15/11/43 | 1,101,581    | 0.07            | USD 1,920,000   | United States Treasury Note/Bond, 2.375%, 15/11/49                    | 2,043,900            | 0.14            |
| USD 1,290,800  | United States Treasury Note/Bond, 3.625%, 15/02/44 | 1,667,351    | 0.11            | USD 2,250,000   | United States Treasury Note/Bond, 2.000%, 15/02/50                    | 2,209,922            | 0.15            |
| USD 1,525,100  | United States Treasury Note/Bond, 3.375%, 15/05/44 | 1,900,656    | 0.13            | USD 1,000,000   | United States Treasury Note/Bond, 2.375%, 15/05/51                    | 1,067,656            | 0.07            |
| USD 1,555,500  | United States Treasury Note/Bond, 3.125%, 15/08/44 | 1,865,871    | 0.12            | USD 3,000,000   | United States Treasury Note/Bond, 0.625%, perpetual                   | 2,900,156            | 0.19            |
| USD 1,054,400  | United States Treasury Note/Bond, 3.000%, 15/11/44 | 1,240,732    | 0.08            | USD 16,750,000  | United States Treasury Note/Bond - When Issued, zero coupon, 31/05/23 | 16,510,524           | 1.10            |
| USD 1,626,400  | United States Treasury Note/Bond, 2.500%, 15/02/45 | 1,758,799    | 0.12            |   |   |                      |                 |
| USD 653,000  | United States Treasury Note/Bond, 3.000%, 15/05/45 | 769,826      | 0.05            | <b>Total United States</b>  |   | <b>402,442,325</b>   | <b>26.96</b>    |
| USD 1,384,000  | United States Treasury Note/Bond, 2.875%, 15/08/45 | 1,599,601    | 0.11            | <b>Total Government Bonds</b>   |   | <b>1,479,723,095</b> | <b>99.12</b>    |
| USD 318,000  | United States Treasury Note/Bond, 3.000%, 15/11/45 | 375,836      | 0.03            | <b>Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market</b> |   | <b>1,479,723,095</b> | <b>99.12</b>    |
| USD 1,156,000  | United States Treasury Note/Bond, 2.500%, 15/02/46 | 1,251,912    | 0.08            | <b>Other transferable securities</b>  |   |                      |                 |
| USD 1,541,000  | United States Treasury Note/Bond, 2.500%, 15/05/46 | 1,668,855    | 0.11            | <b>Government Bonds - 0.01%</b>   |   |                      |                 |
| USD 1,482,000  | United States Treasury Note/Bond, 2.250%, 15/08/46 | 1,531,786    | 0.10            | <b>Japan</b>  |   |                      |                 |
| USD 875,000  | United States Treasury Note/Bond, 2.875%, 15/11/46 | 1,015,000    | 0.07            | JPY 15,000,000  | Japan Government Forty Year Bond, 0.700%, 20/03/61                    | 132,704              | 0.01            |
| USD 1,562,000  | United States Treasury Note/Bond, 3.000%, 15/02/47 | 1,854,875    | 0.12            | <b>Total Japan</b>  |   | <b>132,704</b>       | <b>0.01</b>     |
|  |  |              |                 | <b>Total Government Bonds</b>   |   | <b>132,704</b>       | <b>0.01</b>     |
|  |  |              |                 | <b>Total Other transferable securities</b>  |   | <b>132,704</b>       | <b>0.01</b>     |
|  |  |              |                 | <b>TOTAL INVESTMENTS</b>  |   | <b>1,479,855,799</b> | <b>99.13</b>    |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

Derivatives

Forward Foreign Exchange Contracts Hedge – (0.72)%

| Description                         | Counterparty                  | Amount Bought | Amount Sold | Unrealised Gain | % of Net Assets |
|-------------------------------------|-------------------------------|---------------|-------------|-----------------|-----------------|
| Bought AUD / Sold CHF, due 06/07/21 | Barclays Bank PLC             | 36,000        | 24,962      | 19              | 0.00            |
| Bought AUD / Sold EUR, due 06/07/21 | BNP Paribas SA                | 19,491,000    | 12,317,966  | 24,056          | 0.00            |
| Bought AUD / Sold EUR, due 06/07/21 | Westpac Banking Corporation   | 67,000        | 42,363      | 59              | 0.00            |
| Bought CAD / Sold CHF, due 06/07/21 | Barclays Bank PLC             | 36,000        | 26,797      | 78              | 0.00            |
| Bought CAD / Sold CHF, due 06/07/21 | Westpac Banking Corporation   | 1,000         | 744         | 2               | 0.00            |
| Bought CAD / Sold EUR, due 06/07/21 | Royal Bank of Canada          | 19,581,000    | 13,296,709  | 42,792          | 0.01            |
| Bought CAD / Sold EUR, due 06/07/21 | Westpac Banking Corporation   | 67,000        | 45,486      | 160             | 0.00            |
| Bought CAD / Sold GBP, due 06/07/21 | Barclays Bank PLC             | 563,000       | 328,805     | 420             | 0.00            |
| Bought CAD / Sold GBP, due 06/07/21 | Royal Bank of Canada          | 2,770,000     | 1,616,444   | 3,864           | 0.00            |
| Bought CAD / Sold GBP, due 06/07/21 | Westpac Banking Corporation   | 192,000       | 112,225     | 15              | 0.00            |
| Bought CHF / Sold AUD, due 06/07/21 | JPMorgan Chase Bank NA London | 15,308        | 22,000      | 46              | 0.00            |
| Bought CHF / Sold AUD, due 06/07/21 | Westpac Banking Corporation   | 10,426        | 15,000      | 19              | 0.00            |
| Bought CHF / Sold CZK, due 07/07/21 | JPMorgan Chase Bank NA London | 2,108         | 49,000      | 3               | 0.00            |
| Bought CHF / Sold CZK, due 07/07/21 | Westpac Banking Corporation   | 1,420         | 33,000      | 2               | 0.00            |
| Bought CHF / Sold CZK, due 04/08/21 | Barclays Bank PLC             | 3,528         | 82,000      | 8               | 0.00            |
| Bought CHF / Sold DKK, due 04/08/21 | Barclays Bank PLC             | 4,716         | 32,000      | 0               | 0.00            |
| Bought CHF / Sold EUR, due 06/07/21 | Barclays Bank PLC             | 2,090,238     | 1,906,836   | 44              | 0.00            |
| Bought CHF / Sold EUR, due 04/08/21 | BNP Paribas SA                | 192,562       | 175,500     | 237             | 0.00            |
| Bought CHF / Sold HUF, due 06/07/21 | JPMorgan Chase Bank NA London | 1,583         | 504,000     | 10              | 0.00            |
| Bought CHF / Sold HUF, due 06/07/21 | Westpac Banking Corporation   | 1,015         | 323,000     | 7               | 0.00            |
| Bought CHF / Sold HUF, due 04/08/21 | Barclays Bank PLC             | 2,580         | 827,000     | 1               | 0.00            |
| Bought CHF / Sold JPY, due 04/08/21 | JPMorgan Chase Bank NA London | 181,700       | 21,824,001  | 59              | 0.00            |
| Bought CHF / Sold JPY, due 04/08/21 | Westpac Banking Corporation   | 181,724       | 21,824,000  | 85              | 0.00            |
| Bought CHF / Sold NOK, due 06/07/21 | JPMorgan Chase Bank NA London | 1,397         | 13,000      | 0               | 0.00            |
| Bought CHF / Sold NOK, due 06/07/21 | Westpac Banking Corporation   | 861           | 8,000       | 1               | 0.00            |
| Bought CHF / Sold NOK, due 04/08/21 | Barclays Bank PLC             | 2,255         | 21,000      | 0               | 0.00            |
| Bought CHF / Sold NZD, due 06/07/21 | JPMorgan Chase Bank NA London | 2,622         | 4,000       | 42              | 0.00            |
| Bought CHF / Sold NZD, due 06/07/21 | Westpac Banking Corporation   | 1,309         | 2,000       | 19              | 0.00            |
| Bought CHF / Sold PLN, due 06/07/21 | JPMorgan Chase Bank NA London | 3,420         | 14,000      | 23              | 0.00            |
| Bought CHF / Sold PLN, due 06/07/21 | Westpac Banking Corporation   | 1,952         | 8,000       | 11              | 0.00            |
| Bought CHF / Sold RON, due 06/07/21 | Westpac Banking Corporation   | 668           | 3,000       | 0               | 0.00            |
| Bought CHF / Sold SEK, due 06/07/21 | JPMorgan Chase Bank NA London | 2,055         | 19,000      | 2               | 0.00            |



## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – (0.72)% (continued)

| Description                         | Counterparty                  | Amount Bought | Amount Sold | Unrealised Gain | % of Net Assets |
|-------------------------------------|-------------------------------|---------------|-------------|-----------------|-----------------|
| Bought CHF / Sold SEK, due 06/07/21 | Westpac Banking Corporation   | 1,299         | 12,000      | 3               | 0.00            |
| Bought CLP / Sold CHF, due 06/07/21 | Merrill Lynch International   | 1,128,000     | 1,403       | 31              | 0.00            |
| Bought CLP / Sold EUR, due 06/07/21 | Merrill Lynch International   | 727,121,000   | 825,336     | 19,685          | 0.00            |
| Bought CLP / Sold GBP, due 06/07/21 | Merrill Lynch International   | 102,550,000   | 99,563      | 3,286           | 0.00            |
| Bought CLP / Sold GBP, due 06/07/21 | Royal Bank of Canada          | 29,002,000    | 28,354      | 658             | 0.00            |
| Bought CLP / Sold SGD, due 06/07/21 | Merrill Lynch International   | 82,328,000    | 151,338     | 473             | 0.00            |
| Bought CLP / Sold USD, due 06/07/21 | Merrill Lynch International   | 191,031,000   | 259,377     | 2,961           | 0.00            |
| Bought CNH / Sold CHF, due 06/07/21 | Merrill Lynch International   | 664,000       | 94,557      | 466             | 0.00            |
| Bought CNH / Sold CHF, due 06/07/21 | Westpac Banking Corporation   | 25,000        | 3,512       | 70              | 0.00            |
| Bought CNH / Sold EUR, due 06/07/21 | BNP Paribas SA                | 1,233,000     | 160,169     | 880             | 0.00            |
| Bought CNH / Sold EUR, due 06/07/21 | JPMorgan Chase Bank NA London | 358,505,000   | 46,553,650  | 276,040         | 0.02            |
| Bought CNH / Sold GBP, due 06/07/21 | Barclays Bank PLC             | 1,196,000     | 132,121     | 2,595           | 0.00            |
| Bought CNH / Sold GBP, due 06/07/21 | BNP Paribas SA                | 49,513,000    | 5,534,377   | 17,982          | 0.00            |
| Bought CNH / Sold GBP, due 06/07/21 | JPMorgan Chase Bank NA London | 386,000       | 42,558      | 952             | 0.00            |
| Bought CNH / Sold GBP, due 06/07/21 | Merrill Lynch International   | 8,348,000     | 932,507     | 3,862           | 0.00            |
| Bought CNH / Sold GBP, due 06/07/21 | Westpac Banking Corporation   | 4,970,000     | 548,757     | 11,158          | 0.00            |
| Bought CNH / Sold SGD, due 06/07/21 | JPMorgan Chase Bank NA London | 57,418,000    | 11,936,321  | 7,249           | 0.00            |
| Bought CNH / Sold USD, due 06/07/21 | BNP Paribas SA                | 70,011,000    | 10,821,501  | 14,689          | 0.00            |
| Bought CNH / Sold USD, due 06/07/21 | Merrill Lynch International   | 205,000       | 31,709      | 20              | 0.00            |
| Bought COP / Sold CHF, due 06/07/21 | Barclays Bank PLC             | 12,383,000    | 3,022       | 45              | 0.00            |
| Bought COP / Sold EUR, due 06/07/21 | Barclays Bank PLC             | 8,969,101,000 | 1,999,800   | 29,744          | 0.00            |
| Bought COP / Sold GBP, due 06/07/21 | Barclays Bank PLC             | 1,303,014,000 | 248,193     | 6,017           | 0.00            |
| Bought COP / Sold GBP, due 06/07/21 | JPMorgan Chase Bank NA London | 127,685,000   | 24,697      | 70              | 0.00            |
| Bought COP / Sold SGD, due 06/07/21 | Barclays Bank PLC             | 853,804,000   | 305,148     | 1,600           | 0.00            |
| Bought COP / Sold USD, due 06/07/21 | Barclays Bank PLC             | 1,652,992,000 | 440,798     | 1,798           | 0.00            |
| Bought EUR / Sold AUD, due 06/07/21 | Barclays Bank PLC             | 42,538        | 67,000      | 149             | 0.00            |
| Bought EUR / Sold AUD, due 06/07/21 | Goldman Sachs International   | 12,373,423    | 19,491,000  | 41,717          | 0.00            |
| Bought EUR / Sold CHF, due 06/07/21 | Goldman Sachs International   | 175,500       | 192,360     | 18              | 0.00            |
| Bought EUR / Sold CHF, due 06/07/21 | JPMorgan Chase Bank NA London | 1,875,108     | 2,053,000   | 2,618           | 0.00            |
| Bought EUR / Sold CZK, due 07/07/21 | JPMorgan Chase Bank NA London | 1,955,353     | 49,803,000  | 3,659           | 0.00            |
| Bought EUR / Sold CZK, due 04/08/21 | Barclays Bank PLC             | 1,954,213     | 49,803,000  | 3,982           | 0.00            |
| Bought EUR / Sold HUF, due 06/07/21 | JPMorgan Chase Bank NA London | 1,396,850     | 487,245,000 | 10,578          | 0.00            |
| Bought EUR / Sold HUF, due 04/08/21 | Barclays Bank PLC             | 1,387,364     | 487,245,000 | 895             | 0.00            |
| Bought EUR / Sold NOK, due 06/07/21 | JPMorgan Chase Bank NA London | 1,469,762     | 14,991,000  | 1,020           | 0.00            |
| Bought EUR / Sold NOK, due 04/08/21 | Barclays Bank PLC             | 1,468,883     | 14,991,000  | 760             | 0.00            |
| Bought EUR / Sold NZD, due 06/07/21 | JPMorgan Chase Bank NA London | 1,974,106     | 3,301,000   | 34,704          | 0.00            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – (0.72)% (continued)

| Description                         | Counterparty                     | Amount Bought | Amount Sold   | Unrealised Gain | % of Net Assets |
|-------------------------------------|----------------------------------|---------------|---------------|-----------------|-----------------|
| Bought EUR / Sold PLN, due 06/07/21 | JPMorgan Chase Bank NA<br>London | 3,420,341     | 15,342,000    | 26,483          | 0.00            |
| Bought EUR / Sold RON, due 06/07/21 | JPMorgan Chase Bank NA<br>London | 1,349,165     | 6,645,000     | 18              | 0.00            |
| Bought EUR / Sold SEK, due 06/07/21 | JPMorgan Chase Bank NA<br>London | 2,110,218     | 21,379,000    | 2,786           | 0.00            |
| Bought GBP / Sold AUD, due 06/07/21 | Goldman Sachs<br>International   | 1,371,448     | 2,501,000     | 16,941          | 0.00            |
| Bought GBP / Sold AUD, due 06/07/21 | JPMorgan Chase Bank NA<br>London | 487,185       | 891,000       | 4,096           | 0.00            |
| Bought GBP / Sold AUD, due 06/07/21 | Royal Bank of Canada             | 103,920       | 190,000       | 916             | 0.00            |
| Bought GBP / Sold AUD, due 04/08/21 | Barclays Bank PLC                | 268,750       | 494,000       | 367             | 0.00            |
| Bought GBP / Sold AUD, due 04/08/21 | BNP Paribas SA                   | 1,462,965     | 2,691,000     | 597             | 0.00            |
| Bought GBP / Sold CAD, due 06/07/21 | Goldman Sachs<br>International   | 1,466,722     | 2,509,000     | 73              | 0.00            |
| Bought GBP / Sold CAD, due 06/07/21 | Royal Bank of Canada             | 99,442        | 170,000       | 91              | 0.00            |
| Bought GBP / Sold CHF, due 06/07/21 | JPMorgan Chase Bank NA<br>London | 289,910       | 369,000       | 1,258           | 0.00            |
| Bought GBP / Sold CHF, due 06/07/21 | UBS AG                           | 81,000        | 103,331       | 99              | 0.00            |
| Bought GBP / Sold CHF, due 06/07/21 | Westpac Banking<br>Corporation   | 3,000         | 3,815         | 17              | 0.00            |
| Bought GBP / Sold CHF, due 04/08/21 | Barclays Bank PLC                | 254,397       | 324,000       | 645             | 0.00            |
| Bought GBP / Sold CZK, due 07/07/21 | JPMorgan Chase Bank NA<br>London | 273,473       | 8,089,000     | 1,720           | 0.00            |
| Bought GBP / Sold CZK, due 04/08/21 | Barclays Bank PLC                | 234,372       | 6,939,000     | 1,242           | 0.00            |
| Bought GBP / Sold DKK, due 06/07/21 | JPMorgan Chase Bank NA<br>London | 362,573       | 3,131,000     | 1,529           | 0.00            |
| Bought GBP / Sold DKK, due 04/08/21 | Barclays Bank PLC                | 314,285       | 2,716,000     | 805             | 0.00            |
| Bought GBP / Sold EUR, due 06/07/21 | Barclays Bank PLC                | 14,515,482    | 16,794,000    | 134,923         | 0.01            |
| Bought GBP / Sold EUR, due 06/07/21 | BNP Paribas SA                   | 14,410,015    | 16,670,000    | 136,287         | 0.01            |
| Bought GBP / Sold EUR, due 06/07/21 | JPMorgan Chase Bank NA<br>London | 205,283       | 238,704       | 488             | 0.00            |
| Bought GBP / Sold EUR, due 06/07/21 | Westpac Banking<br>Corporation   | 45,903,394    | 53,400,053    | 81,391          | 0.01            |
| Bought GBP / Sold EUR, due 04/08/21 | JPMorgan Chase Bank NA<br>London | 13,949,018    | 16,223,000    | 19,661          | 0.00            |
| Bought GBP / Sold EUR, due 04/08/21 | Westpac Banking<br>Corporation   | 13,937,188    | 16,206,000    | 23,491          | 0.00            |
| Bought GBP / Sold HUF, due 06/07/21 | JPMorgan Chase Bank NA<br>London | 263,149       | 106,605,000   | 3,382           | 0.00            |
| Bought GBP / Sold HUF, due 04/08/21 | Barclays Bank PLC                | 210,762       | 86,039,000    | 616             | 0.00            |
| Bought GBP / Sold JPY, due 04/08/21 | BNP Paribas SA                   | 1,773,262     | 271,116,000   | 6,523           | 0.00            |
| Bought GBP / Sold JPY, due 04/08/21 | Goldman Sachs<br>International   | 12,839,291    | 1,966,966,500 | 11,605          | 0.00            |
| Bought GBP / Sold JPY, due 04/08/21 | Merrill Lynch International      | 11,069,954    | 1,695,850,500 | 10,504          | 0.00            |
| Bought GBP / Sold JPY, due 04/08/21 | Westpac Banking<br>Corporation   | 313,430       | 48,011,000    | 340             | 0.00            |
| Bought GBP / Sold MXN, due 04/08/21 | Barclays Bank PLC                | 544,949       | 15,049,000    | 68              | 0.00            |
| Bought GBP / Sold NOK, due 06/07/21 | JPMorgan Chase Bank NA<br>London | 196,653       | 2,329,000     | 1,013           | 0.00            |
| Bought GBP / Sold NOK, due 04/08/21 | Barclays Bank PLC                | 153,230       | 1,817,000     | 512             | 0.00            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – (0.72)% (continued)

| Description                         | Counterparty                     | Amount Bought  | Amount Sold | Unrealised Gain | % of Net Assets |
|-------------------------------------|----------------------------------|----------------|-------------|-----------------|-----------------|
| Bought GBP / Sold NZD, due 06/07/21 | JPMorgan Chase Bank NA<br>London | 290,958        | 565,000     | 7,152           | 0.00            |
| Bought GBP / Sold PLN, due 06/07/21 | HSBC Bank PLC                    | 54,869         | 284,000     | 1,198           | 0.00            |
| Bought GBP / Sold PLN, due 06/07/21 | JPMorgan Chase Bank NA<br>London | 412,971        | 2,151,000   | 5,479           | 0.00            |
| Bought GBP / Sold PLN, due 04/08/21 | Merrill Lynch International      | 408,826        | 2,149,000   | 248             | 0.00            |
| Bought GBP / Sold RON, due 06/07/21 | JPMorgan Chase Bank NA<br>London | 208,459        | 1,192,000   | 950             | 0.00            |
| Bought GBP / Sold RON, due 04/08/21 | Barclays Bank PLC                | 166,886        | 957,000     | 346             | 0.00            |
| Bought GBP / Sold SEK, due 06/07/21 | JPMorgan Chase Bank NA<br>London | 323,854        | 3,810,000   | 1,874           | 0.00            |
| Bought GBP / Sold SEK, due 04/08/21 | Merrill Lynch International      | 290,936        | 3,433,000   | 406             | 0.00            |
| Bought IDR / Sold CHF, due 06/07/21 | Barclays Bank PLC                | 170,163,000    | 10,801      | 46              | 0.00            |
| Bought IDR / Sold EUR, due 06/07/21 | Barclays Bank PLC                | 96,413,112,000 | 5,584,310   | 24,048          | 0.00            |
| Bought IDR / Sold GBP, due 06/07/21 | Barclays Bank PLC                | 14,887,286,000 | 737,725     | 7,239           | 0.00            |
| Bought IDR / Sold GBP, due 06/07/21 | HSBC Bank PLC                    | 2,279,016,000  | 112,538     | 1,655           | 0.00            |
| Bought ILS / Sold CHF, due 06/07/21 | Barclays Bank PLC                | 14,000         | 3,954       | 19              | 0.00            |
| Bought ILS / Sold EUR, due 06/07/21 | Barclays Bank PLC                | 8,891,000      | 2,292,262   | 9,996           | 0.00            |
| Bought ILS / Sold GBP, due 06/07/21 | Barclays Bank PLC                | 1,306,000      | 289,665     | 644             | 0.00            |
| Bought ILS / Sold GBP, due 06/07/21 | Goldman Sachs<br>International   | 416,000        | 90,332      | 2,879           | 0.00            |
| Bought JPY / Sold CHF, due 06/07/21 | Westpac Banking<br>Corporation   | 23,603,000     | 196,414     | 154             | 0.00            |
| Bought JPY / Sold EUR, due 06/07/21 | Barclays Bank PLC                | 11,905,130,500 | 90,416,423  | 31,967          | 0.00            |
| Bought JPY / Sold EUR, due 06/07/21 | BNP Paribas SA                   | 53,951,000     | 403,292     | 7,797           | 0.00            |
| Bought JPY / Sold EUR, due 06/07/21 | Goldman Sachs<br>International   | 11,905,130,500 | 90,424,664  | 22,193          | 0.00            |
| Bought JPY / Sold GBP, due 06/07/21 | Barclays Bank PLC                | 82,676,000     | 533,426     | 8,006           | 0.00            |
| Bought JPY / Sold GBP, due 06/07/21 | JPMorgan Chase Bank NA<br>London | 25,586,000     | 165,260     | 2,230           | 0.00            |
| Bought JPY / Sold GBP, due 06/07/21 | Westpac Banking<br>Corporation   | 336,758,000    | 2,174,705   | 29,933          | 0.00            |
| Bought JPY / Sold GBP, due 04/08/21 | JPMorgan Chase Bank NA<br>London | 2,493,000      | 16,178      | 116             | 0.00            |
| Bought JPY / Sold GBP, due 04/08/21 | Westpac Banking<br>Corporation   | 4,781,000      | 31,065      | 169             | 0.00            |
| Bought KRW / Sold CHF, due 06/07/21 | UBS AG                           | 35,398,000     | 28,603      | 484             | 0.00            |
| Bought KRW / Sold EUR, due 06/07/21 | Westpac Banking<br>Corporation   | 19,397,516,000 | 14,308,141  | 254,600         | 0.02            |
| Bought KRW / Sold GBP, due 06/07/21 | Barclays Bank PLC                | 3,058,601,000  | 1,923,407   | 58,774          | 0.01            |
| Bought KRW / Sold GBP, due 06/07/21 | HSBC Bank PLC                    | 89,437,000     | 56,674      | 1,122           | 0.00            |
| Bought KRW / Sold GBP, due 06/07/21 | JPMorgan Chase Bank NA<br>London | 27,740,000     | 17,610      | 304             | 0.00            |
| Bought KRW / Sold GBP, due 06/07/21 | Royal Bank of Canada             | 125,634,000    | 79,514      | 1,712           | 0.00            |
| Bought KRW / Sold GBP, due 06/07/21 | UBS AG                           | 220,128,000    | 139,854     | 2,260           | 0.00            |
| Bought KRW / Sold SGD, due 06/07/21 | JPMorgan Chase Bank NA<br>London | 2,969,775,000  | 3,515,983   | 16,335          | 0.00            |
| Bought KRW / Sold USD, due 06/07/21 | JPMorgan Chase Bank NA<br>London | 3,643,180,000  | 3,207,024   | 27,952          | 0.00            |
| Bought MXN / Sold CHF, due 06/07/21 | Barclays Bank PLC                | 169,000        | 7,831       | 11              | 0.00            |
| Bought MXN / Sold EUR, due 06/07/21 | Barclays Bank PLC                | 90,584,000     | 3,828,639   | 6,497           | 0.00            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – (0.72)% (continued)

| Description                         | Counterparty                  | Amount Bought | Amount Sold | Unrealised Gain | % of Net Assets |
|-------------------------------------|-------------------------------|---------------|-------------|-----------------|-----------------|
| Bought MXN / Sold EUR, due 06/07/21 | Merrill Lynch International   | 14,540,000    | 595,090     | 24,122          | 0.00            |
| Bought MXN / Sold GBP, due 06/07/21 | BNP Paribas SA                | 2,117,000     | 74,741      | 3,021           | 0.00            |
| Bought MYR / Sold CHF, due 06/07/21 | Goldman Sachs International   | 39,000        | 8,608       | 79              | 0.00            |
| Bought MYR / Sold EUR, due 06/07/21 | Goldman Sachs International   | 20,442,000    | 4,117,220   | 40,118          | 0.00            |
| Bought MYR / Sold GBP, due 06/07/21 | Goldman Sachs International   | 3,304,000     | 568,479     | 10,385          | 0.00            |
| Bought MYR / Sold GBP, due 06/07/21 | Royal Bank of Canada          | 493,000       | 84,345      | 2,212           | 0.00            |
| Bought MYR / Sold SGD, due 06/07/21 | Goldman Sachs International   | 3,349,000     | 1,083,643   | 123             | 0.00            |
| Bought MYR / Sold USD, due 06/07/21 | Goldman Sachs International   | 4,675,000     | 1,125,316   | 590             | 0.00            |
| Bought NZD / Sold CHF, due 06/07/21 | Barclays Bank PLC             | 6,000         | 3,867       | 8               | 0.00            |
| Bought NZD / Sold EUR, due 06/07/21 | Barclays Bank PLC             | 3,301,000     | 1,940,868   | 4,717           | 0.00            |
| Bought NZD / Sold GBP, due 06/07/21 | Merrill Lynch International   | 497,000       | 251,137     | 345             | 0.00            |
| Bought PEN / Sold CHF, due 06/07/21 | JPMorgan Chase Bank NA London | 6,000         | 1,382       | 70              | 0.00            |
| Bought PEN / Sold EUR, due 06/07/21 | JPMorgan Chase Bank NA London | 5,478,000     | 1,151,566   | 63,955          | 0.01            |
| Bought PEN / Sold GBP, due 06/07/21 | JPMorgan Chase Bank NA London | 598,000       | 107,472     | 7,604           | 0.00            |
| Bought PEN / Sold GBP, due 06/07/21 | Standard Chartered Bank       | 235,000       | 43,032      | 1,885           | 0.00            |
| Bought PEN / Sold SGD, due 06/07/21 | JPMorgan Chase Bank NA London | 492,000       | 166,272     | 4,713           | 0.00            |
| Bought PEN / Sold USD, due 06/07/21 | JPMorgan Chase Bank NA London | 1,009,000     | 253,792     | 9,549           | 0.00            |
| Bought PLN / Sold CHF, due 06/07/21 | Merrill Lynch International   | 22,000        | 5,336       | 6               | 0.00            |
| Bought PLN / Sold EUR, due 06/07/21 | Merrill Lynch International   | 12,685,000    | 2,806,553   | 3,529           | 0.00            |
| Bought RON / Sold CHF, due 06/07/21 | Barclays Bank PLC             | 10,000        | 2,226       | -               | 0.00            |
| Bought RON / Sold EUR, due 06/07/21 | Barclays Bank PLC             | 6,645,000     | 1,348,503   | 767             | 0.00            |
| Bought RUB / Sold CHF, due 06/07/21 | Barclays Bank PLC             | 384,000       | 4,852       | 4               | 0.00            |
| Bought RUB / Sold EUR, due 06/07/21 | Barclays Bank PLC             | 217,027,000   | 2,499,735   | 4,493           | 0.00            |
| Bought RUB / Sold GBP, due 06/07/21 | Barclays Bank PLC             | 39,417,000    | 388,421     | 2,680           | 0.00            |
| Bought RUB / Sold GBP, due 06/07/21 | UBS AG                        | 9,848,000     | 94,452      | 4,250           | 0.00            |
| Bought SEK / Sold CHF, due 06/07/21 | Merrill Lynch International   | 31,000        | 3,348       | 2               | 0.00            |
| Bought SEK / Sold EUR, due 06/07/21 | Merrill Lynch International   | 17,331,000    | 1,707,828   | 1,099           | 0.00            |
| Bought SGD / Sold AUD, due 06/07/21 | Westpac Banking Corporation   | 3,213,917     | 3,134,000   | 38,032          | 0.00            |
| Bought SGD / Sold AUD, due 04/08/21 | Citibank NA                   | 3,174,582     | 3,134,000   | 8,265           | 0.00            |
| Bought SGD / Sold CAD, due 06/07/21 | Westpac Banking Corporation   | 3,440,385     | 3,144,000   | 20,461          | 0.00            |
| Bought SGD / Sold CAD, due 04/08/21 | Citibank NA                   | 3,417,704     | 3,144,000   | 3,431           | 0.00            |
| Bought SGD / Sold CHF, due 06/07/21 | Barclays Bank PLC             | 6,000         | 4,110       | 17              | 0.00            |
| Bought SGD / Sold CHF, due 06/07/21 | JPMorgan Chase Bank NA London | 490,734       | 333,000     | 4,780           | 0.00            |
| Bought SGD / Sold CHF, due 04/08/21 | JPMorgan Chase Bank NA London | 486,800       | 333,000     | 1,552           | 0.00            |
| Bought SGD / Sold CZK, due 07/07/21 | JPMorgan Chase Bank NA London | 418,394       | 6,599,000   | 4,455           | 0.00            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – (0.72)% (continued)

| Description                         | Counterparty                     | Amount Bought | Amount Sold    | Unrealised Gain | % of Net Assets |
|-------------------------------------|----------------------------------|---------------|----------------|-----------------|-----------------|
| Bought SGD / Sold CZK, due 04/08/21 | JPMorgan Chase Bank NA<br>London | 415,023       | 6,599,000      | 1,971           | 0.00            |
| Bought SGD / Sold DKK, due 06/07/21 | JPMorgan Chase Bank NA<br>London | 608,393       | 2,802,000      | 5,720           | 0.00            |
| Bought SGD / Sold DKK, due 04/08/21 | JPMorgan Chase Bank NA<br>London | 603,472       | 2,802,000      | 1,782           | 0.00            |
| Bought SGD / Sold EUR, due 06/07/21 | Barclays Bank PLC                | 28,163,738    | 17,455,213     | 249,977         | 0.02            |
| Bought SGD / Sold EUR, due 06/07/21 | BNP Paribas SA                   | 24,667,378    | 15,272,500     | 237,627         | 0.02            |
| Bought SGD / Sold EUR, due 06/07/21 | Merrill Lynch International      | 661,000       | 409,457        | 6,122           | 0.00            |
| Bought SGD / Sold EUR, due 04/08/21 | Barclays Bank PLC                | 24,389,460    | 15,225,000     | 75,160          | 0.01            |
| Bought SGD / Sold EUR, due 04/08/21 | BNP Paribas SA                   | 24,384,665    | 15,225,000     | 71,593          | 0.01            |
| Bought SGD / Sold GBP, due 06/07/21 | Barclays Bank PLC                | 593,000       | 318,741        | 821             | 0.00            |
| Bought SGD / Sold GBP, due 06/07/21 | Citibank NA                      | 234,000       | 124,841        | 1,616           | 0.00            |
| Bought SGD / Sold GBP, due 06/07/21 | Westpac Banking<br>Corporation   | 13,255,360    | 7,067,000      | 98,263          | 0.01            |
| Bought SGD / Sold GBP, due 04/08/21 | Citibank NA                      | 13,161,673    | 7,067,000      | 27,086          | 0.00            |
| Bought SGD / Sold HUF, due 06/07/21 | JPMorgan Chase Bank NA<br>London | 250,257       | 54,053,000     | 3,564           | 0.00            |
| Bought SGD / Sold HUF, due 04/08/21 | JPMorgan Chase Bank NA<br>London | 246,848       | 54,053,000     | 1,079           | 0.00            |
| Bought SGD / Sold IDR, due 04/08/21 | Barclays Bank PLC                | 1,289,967     | 13,912,291,000 | 6,278           | 0.00            |
| Bought SGD / Sold ILS, due 04/08/21 | JPMorgan Chase Bank NA<br>London | 532,910       | 1,291,000      | 115             | 0.00            |
| Bought SGD / Sold JPY, due 06/07/21 | Goldman Sachs<br>International   | 22,961,255    | 1,893,667,500  | 19,531          | 0.00            |
| Bought SGD / Sold JPY, due 06/07/21 | Westpac Banking<br>Corporation   | 22,957,681    | 1,893,667,500  | 16,872          | 0.00            |
| Bought SGD / Sold JPY, due 04/08/21 | Citibank NA                      | 23,031,798    | 1,893,667,500  | 66,595          | 0.01            |
| Bought SGD / Sold JPY, due 04/08/21 | Goldman Sachs<br>International   | 23,031,434    | 1,893,667,500  | 66,325          | 0.01            |
| Bought SGD / Sold MXN, due 04/08/21 | JPMorgan Chase Bank NA<br>London | 985,099       | 14,615,000     | 1,684           | 0.00            |
| Bought SGD / Sold MYR, due 04/08/21 | Goldman Sachs<br>International   | 1,082,313     | 3,349,000      | 106             | 0.00            |
| Bought SGD / Sold NOK, due 06/07/21 | JPMorgan Chase Bank NA<br>London | 218,339       | 1,379,000      | 2,174           | 0.00            |
| Bought SGD / Sold NOK, due 04/08/21 | JPMorgan Chase Bank NA<br>London | 216,469       | 1,379,000      | 748             | 0.00            |
| Bought SGD / Sold NZD, due 06/07/21 | JPMorgan Chase Bank NA<br>London | 437,559       | 453,000        | 8,978           | 0.00            |
| Bought SGD / Sold NZD, due 04/08/21 | JPMorgan Chase Bank NA<br>London | 426,447       | 453,000        | 711             | 0.00            |
| Bought SGD / Sold PEN, due 06/07/21 | JPMorgan Chase Bank NA<br>London | 173,057       | 492,000        | 334             | 0.00            |
| Bought SGD / Sold PLN, due 06/07/21 | JPMorgan Chase Bank NA<br>London | 720,800       | 2,002,000      | 10,339          | 0.00            |
| Bought SGD / Sold PLN, due 04/08/21 | JPMorgan Chase Bank NA<br>London | 709,975       | 2,002,000      | 2,178           | 0.00            |
| Bought SGD / Sold RON, due 06/07/21 | JPMorgan Chase Bank NA<br>London | 203,587       | 621,000        | 1,920           | 0.00            |
| Bought SGD / Sold RON, due 04/08/21 | JPMorgan Chase Bank NA<br>London | 201,571       | 621,000        | 555             | 0.00            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – (0.72)% (continued)

| Description                         | Counterparty                     | Amount Bought | Amount Sold | Unrealised Gain | % of Net Assets |
|-------------------------------------|----------------------------------|---------------|-------------|-----------------|-----------------|
| Bought SGD / Sold RUB, due 04/08/21 | Barclays Bank PLC                | 468,952       | 25,447,000  | 2,042           | 0.00            |
| Bought SGD / Sold SEK, due 06/07/21 | JPMorgan Chase Bank NA<br>London | 437,715       | 2,746,000   | 4,529           | 0.00            |
| Bought SGD / Sold SEK, due 04/08/21 | JPMorgan Chase Bank NA<br>London | 433,390       | 2,746,000   | 1,202           | 0.00            |
| Bought SGD / Sold THB, due 06/07/21 | HSBC Bank PLC                    | 1,007,793     | 23,794,000  | 7,328           | 0.00            |
| Bought SGD / Sold THB, due 04/08/21 | HSBC Bank PLC                    | 1,003,551     | 23,794,000  | 4,182           | 0.00            |
| Bought THB / Sold CHF, due 06/07/21 | HSBC Bank PLC                    | 277,000       | 7,980       | 9               | 0.00            |
| Bought THB / Sold EUR, due 06/07/21 | HSBC Bank PLC                    | 175,471,000   | 4,611,469   | 5,696           | 0.00            |
| Bought THB / Sold GBP, due 06/07/21 | HSBC Bank PLC                    | 28,228,000    | 634,694     | 3,941           | 0.00            |
| Bought USD / Sold AUD, due 06/07/21 | Barclays Bank PLC                | 2,908,541     | 3,752,000   | 91,662          | 0.01            |
| Bought USD / Sold AUD, due 06/07/21 | JPMorgan Chase Bank NA<br>London | 8,521         | 11,000      | 263             | 0.00            |
| Bought USD / Sold AUD, due 04/08/21 | Barclays Bank PLC                | 8,284         | 11,000      | 24              | 0.00            |
| Bought USD / Sold AUD, due 04/08/21 | Westpac Banking<br>Corporation   | 2,822,926     | 3,752,000   | 5,651           | 0.00            |
| Bought USD / Sold CAD, due 06/07/21 | BNP Paribas SA                   | 3,116,785     | 3,769,000   | 73,110          | 0.01            |
| Bought USD / Sold CAD, due 06/07/21 | JPMorgan Chase Bank NA<br>London | 9,096         | 11,000      | 213             | 0.00            |
| Bought USD / Sold CAD, due 04/08/21 | Barclays Bank PLC                | 8,890         | 11,000      | 7               | 0.00            |
| Bought USD / Sold CAD, due 04/08/21 | JPMorgan Chase Bank NA<br>London | 3,044,921     | 3,769,000   | 1,282           | 0.00            |
| Bought USD / Sold CHF, due 06/07/21 | BNP Paribas SA                   | 148,333       | 136,472     | 676             | 0.00            |
| Bought USD / Sold CHF, due 06/07/21 | JPMorgan Chase Bank NA<br>London | 664,818       | 600,481     | 15,121          | 0.00            |
| Bought USD / Sold CHF, due 06/07/21 | Westpac Banking<br>Corporation   | 166,334       | 152,636     | 1,187           | 0.00            |
| Bought USD / Sold CHF, due 04/08/21 | Barclays Bank PLC                | 399,997       | 368,000     | 1,531           | 0.00            |
| Bought USD / Sold CLP, due 06/07/21 | Goldman Sachs<br>International   | 263,829       | 191,031,000 | 1,492           | 0.00            |
| Bought USD / Sold CNH, due 06/07/21 | Goldman Sachs<br>International   | 10,711,657    | 68,367,000  | 129,922         | 0.01            |
| Bought USD / Sold CNH, due 06/07/21 | HSBC Bank PLC                    | 99,201        | 634,000     | 1,072           | 0.00            |
| Bought USD / Sold CNH, due 06/07/21 | JPMorgan Chase Bank NA<br>London | 32,108        | 205,000     | 378             | 0.00            |
| Bought USD / Sold CNH, due 06/07/21 | Westpac Banking<br>Corporation   | 156,429       | 1,010,000   | 102             | 0.00            |
| Bought USD / Sold CZK, due 07/07/21 | JPMorgan Chase Bank NA<br>London | 433,091       | 9,039,000   | 12,849          | 0.00            |
| Bought USD / Sold CZK, due 04/08/21 | Barclays Bank PLC                | 422,589       | 9,039,000   | 2,411           | 0.00            |
| Bought USD / Sold DKK, due 06/07/21 | JPMorgan Chase Bank NA<br>London | 549,971       | 3,352,000   | 15,369          | 0.00            |
| Bought USD / Sold DKK, due 04/08/21 | Barclays Bank PLC                | 536,958       | 3,352,000   | 2,065           | 0.00            |
| Bought USD / Sold EUR, due 06/07/21 | Barclays Bank PLC                | 22,488,636    | 18,425,500  | 635,929         | 0.04            |
| Bought USD / Sold EUR, due 06/07/21 | JPMorgan Chase Bank NA<br>London | 80,950,767    | 68,002,997  | 298,980         | 0.02            |
| Bought USD / Sold EUR, due 06/07/21 | Royal Bank of Canada             | 103,446,903   | 86,419,358  | 953,247         | 0.07            |
| Bought USD / Sold EUR, due 06/07/21 | Westpac Banking<br>Corporation   | 81,697,735    | 68,624,311  | 309,064         | 0.02            |
| Bought USD / Sold EUR, due 04/08/21 | JPMorgan Chase Bank NA<br>London | 22,249,003    | 18,679,500  | 81,909          | 0.01            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – (0.72)% (continued)

| Description                         | Counterparty                  | Amount Bought | Amount Sold    | Unrealised Gain | % of Net Assets |
|-------------------------------------|-------------------------------|---------------|----------------|-----------------|-----------------|
| Bought USD / Sold EUR, due 04/08/21 | Westpac Banking Corporation   | 22,249,937    | 18,679,500     | 82,843          | 0.01            |
| Bought USD / Sold GBP, due 06/07/21 | Barclays Bank PLC             | 846,000       | 598,234        | 19,559          | 0.00            |
| Bought USD / Sold GBP, due 06/07/21 | BNP Paribas SA                | 13,402,666    | 9,669,670      | 44,333          | 0.00            |
| Bought USD / Sold GBP, due 06/07/21 | Goldman Sachs International   | 12,035,246    | 8,526,100      | 256,718         | 0.02            |
| Bought USD / Sold GBP, due 06/07/21 | JPMorgan Chase Bank NA London | 13,663,667    | 9,855,240      | 48,975          | 0.00            |
| Bought USD / Sold GBP, due 06/07/21 | Westpac Banking Corporation   | 17,008,070    | 12,220,450     | 125,920         | 0.00            |
| Bought USD / Sold GBP, due 04/08/21 | BNP Paribas SA                | 11,991,722    | 8,651,100      | 39,582          | 0.00            |
| Bought USD / Sold GBP, due 04/08/21 | JPMorgan Chase Bank NA London | 25,000        | 17,966         | 179             | 0.00            |
| Bought USD / Sold GBP, due 04/08/21 | Westpac Banking Corporation   | 58,000        | 41,759         | 308             | 0.00            |
| Bought USD / Sold HUF, due 06/07/21 | JPMorgan Chase Bank NA London | 392,512       | 112,172,000    | 13,554          | 0.00            |
| Bought USD / Sold HUF, due 04/08/21 | Barclays Bank PLC             | 289,837       | 85,486,000     | 1,138           | 0.00            |
| Bought USD / Sold IDR, due 06/07/21 | Westpac Banking Corporation   | 1,217,218     | 17,534,020,000 | 8,361           | 0.00            |
| Bought USD / Sold IDR, due 04/08/21 | Barclays Bank PLC             | 1,209,159     | 17,534,020,000 | 3,032           | 0.00            |
| Bought USD / Sold ILS, due 06/07/21 | JPMorgan Chase Bank NA London | 549,311       | 1,784,000      | 1,806           | 0.00            |
| Bought USD / Sold JPY, due 06/07/21 | HSBC Bank PLC                 | 101,367       | 11,109,000     | 1,274           | 0.00            |
| Bought USD / Sold JPY, due 06/07/21 | JPMorgan Chase Bank NA London | 20,855,608    | 2,277,799,500  | 332,457         | 0.02            |
| Bought USD / Sold JPY, due 06/07/21 | Merrill Lynch International   | 62,415        | 6,805,500      | 1,097           | 0.00            |
| Bought USD / Sold JPY, due 06/07/21 | Westpac Banking Corporation   | 21,657,235    | 2,362,292,000  | 372,798         | 0.03            |
| Bought USD / Sold JPY, due 04/08/21 | Barclays Bank PLC             | 20,946,018    | 2,314,954,500  | 83,021          | 0.01            |
| Bought USD / Sold JPY, due 04/08/21 | BNP Paribas SA                | 61,359        | 6,781,500      | 242             | 0.00            |
| Bought USD / Sold JPY, due 04/08/21 | Goldman Sachs International   | 21,007,593    | 2,321,736,000  | 83,479          | 0.01            |
| Bought USD / Sold KRW, due 06/07/21 | BNP Paribas SA                | 3,237,547     | 3,643,180,000  | 2,571           | 0.00            |
| Bought USD / Sold MXN, due 04/08/21 | Barclays Bank PLC             | 955,100       | 19,053,000     | 1,981           | 0.00            |
| Bought USD / Sold MYR, due 06/07/21 | Barclays Bank PLC             | 1,128,409     | 4,675,000      | 2,504           | 0.00            |
| Bought USD / Sold NOK, due 06/07/21 | JPMorgan Chase Bank NA London | 287,438       | 2,402,000      | 8,298           | 0.00            |
| Bought USD / Sold NOK, due 04/08/21 | Barclays Bank PLC             | 280,383       | 2,402,000      | 1,204           | 0.00            |
| Bought USD / Sold NZD, due 06/07/21 | JPMorgan Chase Bank NA London | 395,610       | 542,000        | 16,884          | 0.00            |
| Bought USD / Sold NZD, due 04/08/21 | Barclays Bank PLC             | 379,353       | 542,000        | 654             | 0.00            |
| Bought USD / Sold PEN, due 06/07/21 | JPMorgan Chase Bank NA London | 267,959       | 1,009,000      | 4,618           | 0.00            |
| Bought USD / Sold PLN, due 06/07/21 | JPMorgan Chase Bank NA London | 726,313       | 2,669,000      | 25,217          | 0.00            |
| Bought USD / Sold PLN, due 04/08/21 | Merrill Lynch International   | 702,623       | 2,668,000      | 1,697           | 0.00            |
| Bought USD / Sold RON, due 06/07/21 | JPMorgan Chase Bank NA London | 303,025       | 1,223,000      | 8,531           | 0.00            |
| Bought USD / Sold RON, due 04/08/21 | Barclays Bank PLC             | 295,223       | 1,223,000      | 1,014           | 0.00            |
| Bought USD / Sold RUB, due 04/08/21 | Barclays Bank PLC             | 703,253       | 51,348,000     | 3,779           | 0.00            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – (0.72)% (continued)

| Description   | Counterparty                     | Amount Bought | Amount Sold | Unrealised Gain | % of Net Assets |
|---|----------------------------------|---------------|-------------|-----------------|-----------------|
| Bought USD / Sold SEK, due 06/07/21                               | JPMorgan Chase Bank NA<br>London | 409,981       | 3,404,000   | 11,937          | 0.00            |
| Bought USD / Sold SEK, due 04/08/21                               | Merrill Lynch International      | 399,327       | 3,404,000   | 1,176           | 0.00            |
| Bought USD / Sold SGD, due 06/07/21                               | BNP Paribas SA                   | 12,866,666    | 17,294,009  | 1,091           | 0.00            |
| Bought USD / Sold SGD, due 06/07/21                               | Goldman Sachs<br>International   | 12,866,668    | 17,294,346  | 842             | 0.00            |
| Bought USD / Sold SGD, due 06/07/21                               | JPMorgan Chase Bank NA<br>London | 606,090       | 802,000     | 9,457           | 0.00            |
| Bought USD / Sold SGD, due 04/08/21                               | Barclays Bank PLC                | 498,430       | 670,000     | 32              | 0.00            |
| Bought USD / Sold THB, due 06/07/21                               | HSBC Bank PLC                    | 959,035       | 30,130,000  | 18,941          | 0.00            |
| Bought USD / Sold THB, due 04/08/21                               | HSBC Bank PLC                    | 944,336       | 30,130,000  | 4,326           | 0.00            |
| Total Unrealised Gain on Forward Foreign Exchange Contracts Hedge |                                  |               |             | 7,172,818       | 0.48            |

| Description                         | Counterparty                     | Amount Bought | Amount Sold | Unrealised Loss | % of Net Assets |
|-------------------------------------|----------------------------------|---------------|-------------|-----------------|-----------------|
| Bought AUD / Sold CHF, due 06/07/21 | Westpac Banking<br>Corporation   | 1,000         | 696         | (2)             | (0.00)          |
| Bought AUD / Sold GBP, due 06/07/21 | Barclays Bank PLC                | 559,000       | 304,328     | (740)           | (0.00)          |
| Bought AUD / Sold GBP, due 06/07/21 | BNP Paribas SA                   | 2,810,000     | 1,527,628   | (712)           | (0.00)          |
| Bought AUD / Sold GBP, due 06/07/21 | JPMorgan Chase Bank NA<br>London | 21,000        | 11,500      | (120)           | (0.00)          |
| Bought AUD / Sold GBP, due 06/07/21 | Westpac Banking<br>Corporation   | 192,000       | 104,943     | (830)           | (0.00)          |
| Bought AUD / Sold SGD, due 06/07/21 | Citibank NA                      | 3,134,000     | 3,173,990   | (8,329)         | (0.00)          |
| Bought AUD / Sold USD, due 06/07/21 | Barclays Bank PLC                | 11,000        | 8,283       | (25)            | (0.00)          |
| Bought AUD / Sold USD, due 06/07/21 | Westpac Banking<br>Corporation   | 3,752,000     | 2,822,613   | (5,734)         | (0.00)          |
| Bought CAD / Sold GBP, due 06/07/21 | JPMorgan Chase Bank NA<br>London | 21,000        | 12,276      | (1)             | (0.00)          |
| Bought CAD / Sold SGD, due 06/07/21 | Citibank NA                      | 3,144,000     | 3,417,610   | (3,518)         | (0.00)          |
| Bought CAD / Sold USD, due 06/07/21 | Barclays Bank PLC                | 11,000        | 8,890       | (7)             | (0.00)          |
| Bought CAD / Sold USD, due 06/07/21 | JPMorgan Chase Bank NA<br>London | 3,769,000     | 3,044,980   | (1,305)         | (0.00)          |
| Bought CHF / Sold AUD, due 04/08/21 | Barclays Bank PLC                | 24,944        | 36,000      | (22)            | (0.00)          |
| Bought CHF / Sold CAD, due 06/07/21 | JPMorgan Chase Bank NA<br>London | 16,334        | 22,000      | (94)            | (0.00)          |
| Bought CHF / Sold CAD, due 06/07/21 | Westpac Banking<br>Corporation   | 11,137        | 15,000      | (63)            | (0.00)          |
| Bought CHF / Sold CAD, due 04/08/21 | Barclays Bank PLC                | 26,774        | 36,000      | (81)            | (0.00)          |
| Bought CHF / Sold CLP, due 06/07/21 | Goldman Sachs<br>International   | 876           | 709,000     | (25)            | (0.00)          |
| Bought CHF / Sold CLP, due 06/07/21 | JPMorgan Chase Bank NA<br>London | 514           | 419,000     | (19)            | (0.00)          |
| Bought CHF / Sold CLP, due 04/08/21 | Merrill Lynch International      | 1,401         | 1,128,000   | (31)            | (0.00)          |
| Bought CHF / Sold CNH, due 06/07/21 | HSBC Bank PLC                    | 1,966         | 14,000      | (40)            | (0.00)          |
| Bought CHF / Sold CNH, due 06/07/21 | JPMorgan Chase Bank NA<br>London | 56,098        | 399,000     | (1,060)         | (0.00)          |
| Bought CHF / Sold CNH, due 06/07/21 | Westpac Banking<br>Corporation   | 38,749        | 276,000     | (794)           | (0.00)          |
| Bought CHF / Sold CNH, due 04/08/21 | Merrill Lynch International      | 94,277        | 664,000     | (477)           | (0.00)          |



## Schedule of Investments *(continued)*

as at 30 June 2021 (Expressed in US Dollar)

Derivatives *(continued)*

Forward Foreign Exchange Contracts Hedge – (0.72)% *(continued)*

| Description                         | Counterparty                     | Amount Bought | Amount Sold | Unrealised Loss | % of Net Assets |
|-------------------------------------|----------------------------------|---------------|-------------|-----------------|-----------------|
| Bought CHF / Sold COP, due 06/07/21 | JPMorgan Chase Bank NA<br>London | 1,124         | 4,679,000   | (37)            | (0.00)          |
| Bought CHF / Sold COP, due 06/07/21 | Merrill Lynch International      | 1,829         | 7,704,000   | (84)            | (0.00)          |
| Bought CHF / Sold COP, due 04/08/21 | Barclays Bank PLC                | 3,014         | 12,383,000  | (47)            | (0.00)          |
| Bought CHF / Sold DKK, due 06/07/21 | JPMorgan Chase Bank NA<br>London | 2,947         | 20,000      | (2)             | (0.00)          |
| Bought CHF / Sold DKK, due 06/07/21 | Westpac Banking<br>Corporation   | 1,767         | 12,000      | (2)             | (0.00)          |
| Bought CHF / Sold EUR, due 06/07/21 | BNP Paribas SA                   | 37,237        | 34,000      | (35)            | (0.00)          |
| Bought CHF / Sold EUR, due 06/07/21 | Citibank NA                      | 37,236        | 34,000      | (37)            | (0.00)          |
| Bought CHF / Sold EUR, due 06/07/21 | Goldman Sachs<br>International   | 156,091       | 142,500     | (121)           | (0.00)          |
| Bought CHF / Sold EUR, due 06/07/21 | Westpac Banking<br>Corporation   | 130,829       | 119,500     | (176)           | (0.00)          |
| Bought CHF / Sold EUR, due 04/08/21 | Goldman Sachs<br>International   | 192,325       | 175,500     | (20)            | (0.00)          |
| Bought CHF / Sold GBP, due 06/07/21 | Barclays Bank PLC                | 324,000       | 254,228     | (652)           | (0.00)          |
| Bought CHF / Sold GBP, due 06/07/21 | JPMorgan Chase Bank NA<br>London | 45,000        | 35,408      | (227)           | (0.00)          |
| Bought CHF / Sold GBP, due 06/07/21 | Westpac Banking<br>Corporation   | 106,869       | 84,000      | (413)           | (0.00)          |
| Bought CHF / Sold GBP, due 04/08/21 | UBS AG                           | 103,257       | 81,000      | (102)           | (0.00)          |
| Bought CHF / Sold IDR, due 06/07/21 | JPMorgan Chase Bank NA<br>London | 4,058         | 64,921,000  | (85)            | (0.00)          |
| Bought CHF / Sold IDR, due 06/07/21 | Westpac Banking<br>Corporation   | 6,563         | 105,242,000 | (155)           | (0.00)          |
| Bought CHF / Sold IDR, due 04/08/21 | Barclays Bank PLC                | 10,746        | 170,163,000 | (70)            | (0.00)          |
| Bought CHF / Sold ILS, due 06/07/21 | JPMorgan Chase Bank NA<br>London | 2,489         | 9,000       | (69)            | (0.00)          |
| Bought CHF / Sold ILS, due 06/07/21 | Westpac Banking<br>Corporation   | 1,383         | 5,000       | (38)            | (0.00)          |
| Bought CHF / Sold ILS, due 04/08/21 | Barclays Bank PLC                | 3,951         | 14,000      | (19)            | (0.00)          |
| Bought CHF / Sold JPY, due 06/07/21 | Barclays Bank PLC                | 156,860       | 19,107,500  | (2,444)         | (0.00)          |
| Bought CHF / Sold JPY, due 06/07/21 | BNP Paribas SA                   | 156,832       | 19,107,501  | (2,473)         | (0.00)          |
| Bought CHF / Sold JPY, due 06/07/21 | Citibank NA                      | 46,445        | 5,680,000   | (925)           | (0.00)          |
| Bought CHF / Sold JPY, due 06/07/21 | Westpac Banking<br>Corporation   | 12,545        | 1,532,000   | (230)           | (0.00)          |
| Bought CHF / Sold KRW, due 06/07/21 | BNP Paribas SA                   | 17,536        | 22,011,000  | (572)           | (0.00)          |
| Bought CHF / Sold KRW, due 06/07/21 | JPMorgan Chase Bank NA<br>London | 10,749        | 13,387,000  | (257)           | (0.00)          |
| Bought CHF / Sold KRW, due 04/08/21 | UBS AG                           | 28,578        | 35,398,000  | (483)           | (0.00)          |
| Bought CHF / Sold MXN, due 06/07/21 | JPMorgan Chase Bank NA<br>London | 4,768         | 106,000     | (162)           | (0.00)          |
| Bought CHF / Sold MXN, due 06/07/21 | Westpac Banking<br>Corporation   | 2,818         | 63,000      | (114)           | (0.00)          |
| Bought CHF / Sold MXN, due 04/08/21 | Barclays Bank PLC                | 7,796         | 169,000     | (13)            | (0.00)          |
| Bought CHF / Sold MYR, due 06/07/21 | Barclays Bank PLC                | 8,449         | 39,000      | (252)           | (0.00)          |
| Bought CHF / Sold MYR, due 04/08/21 | Goldman Sachs<br>International   | 8,591         | 39,000      | (79)            | (0.00)          |
| Bought CHF / Sold NZD, due 04/08/21 | Barclays Bank PLC                | 3,864         | 6,000       | (9)             | (0.00)          |
| Bought CHF / Sold PEN, due 06/07/21 | JPMorgan Chase Bank NA<br>London | 1,415         | 6,000       | (35)            | (0.00)          |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – (0.72)% (continued)

| Description                         | Counterparty                     | Amount Bought | Amount Sold | Unrealised Loss | % of Net Assets |
|-------------------------------------|----------------------------------|---------------|-------------|-----------------|-----------------|
| Bought CHF / Sold PEN, due 04/08/21 | JPMorgan Chase Bank NA<br>London | 1,382         | 6,000       | (74)            | (0.00)          |
| Bought CHF / Sold PLN, due 04/08/21 | Merrill Lynch International      | 5,332         | 22,000      | (6)             | (0.00)          |
| Bought CHF / Sold RON, due 06/07/21 | JPMorgan Chase Bank NA<br>London | 1,557         | 7,000       | (1)             | (0.00)          |
| Bought CHF / Sold RON, due 04/08/21 | Barclays Bank PLC                | 2,221         | 10,000      | (0)             | (0.00)          |
| Bought CHF / Sold RUB, due 06/07/21 | JPMorgan Chase Bank NA<br>London | 1,895         | 156,000     | (84)            | (0.00)          |
| Bought CHF / Sold RUB, due 06/07/21 | UBS AG                           | 2,753         | 228,000     | (141)           | (0.00)          |
| Bought CHF / Sold RUB, due 04/08/21 | Barclays Bank PLC                | 4,827         | 384,000     | (4)             | (0.00)          |
| Bought CHF / Sold SEK, due 04/08/21 | Merrill Lynch International      | 3,347         | 31,000      | (2)             | (0.00)          |
| Bought CHF / Sold SGD, due 06/07/21 | JPMorgan Chase Bank NA<br>London | 335,714       | 490,402     | (1,596)         | (0.00)          |
| Bought CHF / Sold SGD, due 06/07/21 | Westpac Banking<br>Corporation   | 1,355         | 2,000       | (22)            | (0.00)          |
| Bought CHF / Sold SGD, due 04/08/21 | Barclays Bank PLC                | 4,106         | 6,000       | (18)            | (0.00)          |
| Bought CHF / Sold THB, due 06/07/21 | Barclays Bank PLC                | 3,031         | 106,000     | (27)            | (0.00)          |
| Bought CHF / Sold THB, due 06/07/21 | HSBC Bank PLC                    | 4,884         | 171,000     | (51)            | (0.00)          |
| Bought CHF / Sold THB, due 04/08/21 | HSBC Bank PLC                    | 7,963         | 277,000     | (20)            | (0.00)          |
| Bought CHF / Sold USD, due 06/07/21 | Barclays Bank PLC                | 479,849       | 524,371     | (5,193)         | (0.00)          |
| Bought CHF / Sold USD, due 06/07/21 | BNP Paribas SA                   | 111,835       | 124,666     | (3,664)         | (0.00)          |
| Bought CHF / Sold USD, due 06/07/21 | Citibank NA                      | 30,497        | 34,000      | (1,004)         | (0.00)          |
| Bought CHF / Sold USD, due 06/07/21 | Goldman Sachs<br>International   | 111,844       | 124,668     | (3,657)         | (0.00)          |
| Bought CHF / Sold USD, due 06/07/21 | JPMorgan Chase Bank NA<br>London | 101,384       | 112,909     | (3,216)         | (0.00)          |
| Bought CHF / Sold USD, due 06/07/21 | Royal Bank of Canada             | 30,498        | 34,000      | (1,002)         | (0.00)          |
| Bought CHF / Sold USD, due 06/07/21 | Westpac Banking<br>Corporation   | 13,474        | 15,000      | (422)           | (0.00)          |
| Bought CHF / Sold USD, due 04/08/21 | BNP Paribas SA                   | 136,368       | 148,333     | (675)           | (0.00)          |
| Bought CHF / Sold USD, due 04/08/21 | JPMorgan Chase Bank NA<br>London | 136,377       | 148,333     | (665)           | (0.00)          |
| Bought CHF / Sold USD, due 04/08/21 | Westpac Banking<br>Corporation   | 136,353       | 148,334     | (693)           | (0.00)          |
| Bought CZK / Sold CHF, due 07/07/21 | Barclays Bank PLC                | 82,000        | 3,531       | (9)             | (0.00)          |
| Bought CZK / Sold EUR, due 07/07/21 | Barclays Bank PLC                | 49,803,000    | 1,955,839   | (4,234)         | (0.00)          |
| Bought CZK / Sold GBP, due 07/07/21 | Barclays Bank PLC                | 6,939,000     | 234,448     | (1,274)         | (0.00)          |
| Bought CZK / Sold GBP, due 07/07/21 | Citibank NA                      | 1,150,000     | 38,938      | (325)           | (0.00)          |
| Bought CZK / Sold SGD, due 07/07/21 | JPMorgan Chase Bank NA<br>London | 6,599,000     | 415,063     | (1,977)         | (0.00)          |
| Bought CZK / Sold USD, due 07/07/21 | Barclays Bank PLC                | 9,039,000     | 422,690     | (2,447)         | (0.00)          |
| Bought DKK / Sold CHF, due 06/07/21 | Barclays Bank PLC                | 32,000        | 4,717       | (1)             | (0.00)          |
| Bought DKK / Sold EUR, due 06/07/21 | Barclays Bank PLC                | 19,041,000    | 2,560,587   | (67)            | (0.00)          |
| Bought DKK / Sold GBP, due 06/07/21 | Barclays Bank PLC                | 2,716,000     | 314,147     | (816)           | (0.00)          |
| Bought DKK / Sold GBP, due 06/07/21 | Westpac Banking<br>Corporation   | 415,000       | 48,104      | (267)           | (0.00)          |
| Bought DKK / Sold SGD, due 06/07/21 | JPMorgan Chase Bank NA<br>London | 2,802,000     | 603,107     | (1,788)         | (0.00)          |
| Bought DKK / Sold USD, due 06/07/21 | Barclays Bank PLC                | 3,352,000     | 536,686     | (2,085)         | (0.00)          |
| Bought EUR / Sold AUD, due 04/08/21 | BNP Paribas SA                   | 12,312,255    | 19,491,000  | (24,224)        | (0.00)          |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – (0.72)% (continued)

| Description                         | Counterparty                  | Amount Bought | Amount Sold    | Unrealised Loss | % of Net Assets |
|-------------------------------------|-------------------------------|---------------|----------------|-----------------|-----------------|
| Bought EUR / Sold AUD, due 04/08/21 | Westpac Banking Corporation   | 42,342        | 67,000         | (61)            | (0.00)          |
| Bought EUR / Sold CAD, due 06/07/21 | Barclays Bank PLC             | 45,383        | 67,000         | (282)           | (0.00)          |
| Bought EUR / Sold CAD, due 06/07/21 | Goldman Sachs International   | 13,261,444    | 19,581,000     | (84,616)        | (0.01)          |
| Bought EUR / Sold CAD, due 04/08/21 | Royal Bank of Canada          | 13,288,696    | 19,581,000     | (42,759)        | (0.00)          |
| Bought EUR / Sold CAD, due 04/08/21 | Westpac Banking Corporation   | 45,458        | 67,000         | (161)           | (0.00)          |
| Bought EUR / Sold CHF, due 06/07/21 | BNP Paribas SA                | 175,500       | 192,451        | (81)            | (0.00)          |
| Bought EUR / Sold CHF, due 06/07/21 | Westpac Banking Corporation   | 13,000        | 14,255         | (5)             | (0.00)          |
| Bought EUR / Sold CHF, due 04/08/21 | Barclays Bank PLC             | 1,873,071     | 2,053,000      | (175)           | (0.00)          |
| Bought EUR / Sold CLP, due 06/07/21 | Goldman Sachs International   | 821,244       | 727,121,000    | (24,537)        | (0.00)          |
| Bought EUR / Sold CLP, due 04/08/21 | Merrill Lynch International   | 824,307       | 727,121,000    | (19,518)        | (0.00)          |
| Bought EUR / Sold CNH, due 06/07/21 | BNP Paribas SA                | 45,962,616    | 358,521,000    | (979,485)       | (0.07)          |
| Bought EUR / Sold CNH, due 06/07/21 | Goldman Sachs International   | 156,158       | 1,217,000      | (3,161)         | (0.00)          |
| Bought EUR / Sold CNH, due 04/08/21 | BNP Paribas SA                | 159,756       | 1,233,000      | (861)           | (0.00)          |
| Bought EUR / Sold CNH, due 04/08/21 | JPMorgan Chase Bank NA London | 46,431,495    | 358,505,000    | (272,617)       | (0.02)          |
| Bought EUR / Sold COP, due 06/07/21 | Merrill Lynch International   | 1,941,952     | 8,969,101,000  | (98,351)        | (0.01)          |
| Bought EUR / Sold COP, due 04/08/21 | Barclays Bank PLC             | 1,995,017     | 8,969,101,000  | (30,631)        | (0.00)          |
| Bought EUR / Sold DKK, due 06/07/21 | JPMorgan Chase Bank NA London | 2,560,152     | 19,041,000     | (448)           | (0.00)          |
| Bought EUR / Sold DKK, due 04/08/21 | Barclays Bank PLC             | 2,560,361     | 19,041,000     | (57)            | (0.00)          |
| Bought EUR / Sold GBP, due 06/07/21 | Barclays Bank PLC             | 51,980,058    | 44,926,710     | (416,253)       | (0.03)          |
| Bought EUR / Sold GBP, due 06/07/21 | BNP Paribas SA                | 174,682       | 151,000        | (1,428)         | (0.00)          |
| Bought EUR / Sold GBP, due 06/07/21 | Citibank NA                   | 17,000        | 14,655         | (83)            | (0.00)          |
| Bought EUR / Sold GBP, due 06/07/21 | JPMorgan Chase Bank NA London | 16,026,000    | 13,773,202     | (20,336)        | (0.00)          |
| Bought EUR / Sold GBP, due 06/07/21 | Royal Bank of Canada          | 92,000        | 79,345         | (500)           | (0.00)          |
| Bought EUR / Sold GBP, due 06/07/21 | Westpac Banking Corporation   | 18,526,000    | 15,931,477     | (36,913)        | (0.00)          |
| Bought EUR / Sold GBP, due 04/08/21 | JPMorgan Chase Bank NA London | 195,614       | 168,188        | (228)           | (0.00)          |
| Bought EUR / Sold GBP, due 04/08/21 | Westpac Banking Corporation   | 51,621,411    | 44,394,547     | (74,892)        | (0.01)          |
| Bought EUR / Sold IDR, due 06/07/21 | Westpac Banking Corporation   | 5,485,872     | 96,413,112,000 | (140,795)       | (0.01)          |
| Bought EUR / Sold IDR, due 04/08/21 | Barclays Bank PLC             | 5,559,195     | 96,413,112,000 | (34,915)        | (0.00)          |
| Bought EUR / Sold ILS, due 06/07/21 | JPMorgan Chase Bank NA London | 2,243,164     | 8,891,000      | (68,228)        | (0.01)          |
| Bought EUR / Sold ILS, due 04/08/21 | Barclays Bank PLC             | 2,291,333     | 8,891,000      | (10,178)        | (0.00)          |
| Bought EUR / Sold JPY, due 06/07/21 | JPMorgan Chase Bank NA London | 89,245,533    | 11,892,770,500 | (1,309,283)     | (0.09)          |
| Bought EUR / Sold JPY, due 06/07/21 | Westpac Banking Corporation   | 89,841,805    | 11,971,441,500 | (1,310,934)     | (0.09)          |
| Bought EUR / Sold JPY, due 04/08/21 | Barclays Bank PLC             | 90,385,465    | 11,905,130,500 | (31,193)        | (0.00)          |
| Bought EUR / Sold JPY, due 04/08/21 | Goldman Sachs International   | 90,393,288    | 11,905,130,500 | (21,910)        | (0.00)          |

## Schedule of Investments *(continued)*

as at 30 June 2021 (Expressed in US Dollar)

Derivatives *(continued)*

Forward Foreign Exchange Contracts Hedge – (0.72)% *(continued)*

| Description                         | Counterparty                  | Amount Bought | Amount Sold    | Unrealised Loss | % of Net Assets |
|-------------------------------------|-------------------------------|---------------|----------------|-----------------|-----------------|
| Bought EUR / Sold KRW, due 06/07/21 | Barclays Bank PLC             | 14,099,296    | 19,397,516,000 | (502,290)       | (0.03)          |
| Bought EUR / Sold KRW, due 04/08/21 | Westpac Banking Corporation   | 14,299,439    | 19,397,516,000 | (252,227)       | (0.02)          |
| Bought EUR / Sold MXN, due 06/07/21 | JPMorgan Chase Bank NA London | 4,315,344     | 105,124,000    | (159,164)       | (0.01)          |
| Bought EUR / Sold MXN, due 04/08/21 | Barclays Bank PLC             | 3,811,887     | 90,584,000     | (7,834)         | (0.00)          |
| Bought EUR / Sold MYR, due 06/07/21 | Barclays Bank PLC             | 4,042,317     | 20,442,000     | (128,954)       | (0.01)          |
| Bought EUR / Sold MYR, due 04/08/21 | Goldman Sachs International   | 4,110,597     | 20,442,000     | (39,025)        | (0.00)          |
| Bought EUR / Sold NZD, due 04/08/21 | Barclays Bank PLC             | 1,939,551     | 3,301,000      | (4,746)         | (0.00)          |
| Bought EUR / Sold PEN, due 06/07/21 | JPMorgan Chase Bank NA London | 1,189,215     | 5,478,000      | (19,304)        | (0.00)          |
| Bought EUR / Sold PEN, due 04/08/21 | JPMorgan Chase Bank NA London | 1,151,402     | 5,478,000      | (67,112)        | (0.01)          |
| Bought EUR / Sold PLN, due 04/08/21 | Merrill Lynch International   | 2,805,131     | 12,685,000     | (3,677)         | (0.00)          |
| Bought EUR / Sold RON, due 04/08/21 | Barclays Bank PLC             | 1,346,270     | 6,645,000      | (914)           | (0.00)          |
| Bought EUR / Sold RUB, due 06/07/21 | UBS AG                        | 2,391,943     | 217,027,000    | (132,334)       | (0.01)          |
| Bought EUR / Sold RUB, due 04/08/21 | Barclays Bank PLC             | 2,487,900     | 217,027,000    | (3,980)         | (0.00)          |
| Bought EUR / Sold SEK, due 04/08/21 | Merrill Lynch International   | 1,707,281     | 17,331,000     | (1,089)         | (0.00)          |
| Bought EUR / Sold SGD, due 06/07/21 | Barclays Bank PLC             | 15,225,000    | 24,374,966     | (76,427)        | (0.01)          |
| Bought EUR / Sold SGD, due 06/07/21 | BNP Paribas SA                | 15,225,000    | 24,368,983     | (71,976)        | (0.01)          |
| Bought EUR / Sold SGD, due 06/07/21 | JPMorgan Chase Bank NA London | 2,572,055     | 4,154,000      | (39,830)        | (0.00)          |
| Bought EUR / Sold SGD, due 06/07/21 | Royal Bank of Canada          | 95,000        | 153,460        | (1,494)         | (0.00)          |
| Bought EUR / Sold SGD, due 04/08/21 | Barclays Bank PLC             | 2,180,955     | 3,493,000      | (10,210)        | (0.00)          |
| Bought EUR / Sold THB, due 06/07/21 | HSBC Bank PLC                 | 4,574,322     | 175,471,000    | (49,752)        | (0.00)          |
| Bought EUR / Sold THB, due 04/08/21 | HSBC Bank PLC                 | 4,603,967     | 175,471,000    | (10,870)        | (0.00)          |
| Bought EUR / Sold USD, due 06/07/21 | Barclays Bank PLC             | 65,926,243    | 80,464,100     | (2,275,349)     | (0.15)          |
| Bought EUR / Sold USD, due 06/07/21 | BNP Paribas SA                | 540,250       | 659,000        | (18,263)        | (0.00)          |
| Bought EUR / Sold USD, due 06/07/21 | JPMorgan Chase Bank NA London | 18,679,500    | 22,236,077     | (82,126)        | (0.01)          |
| Bought EUR / Sold USD, due 06/07/21 | Merrill Lynch International   | 65,922,734    | 80,464,102     | (2,279,513)     | (0.15)          |
| Bought EUR / Sold USD, due 06/07/21 | Royal Bank of Canada          | 65,904,266    | 80,464,100     | (2,301,414)     | (0.16)          |
| Bought EUR / Sold USD, due 06/07/21 | Westpac Banking Corporation   | 19,450,221    | 23,179,872     | (111,843)       | (0.01)          |
| Bought EUR / Sold USD, due 04/08/21 | JPMorgan Chase Bank NA London | 67,963,488    | 80,950,767     | (298,019)       | (0.02)          |
| Bought EUR / Sold USD, due 04/08/21 | Royal Bank of Canada          | 67,954,304    | 80,950,768     | (308,920)       | (0.02)          |
| Bought EUR / Sold USD, due 04/08/21 | Westpac Banking Corporation   | 67,960,635    | 80,950,767     | (301,404)       | (0.02)          |
| Bought EUR / Sold USD, due 04/08/21 | JPMorgan Chase Bank NA London | 505,821       | 867,000        | (1,375)         | (0.00)          |
| Bought GBP / Sold CAD, due 06/07/21 | Barclays Bank PLC             | 290,800       | 498,000        | (396)           | (0.00)          |
| Bought GBP / Sold CAD, due 04/08/21 | Royal Bank of Canada          | 1,563,099     | 2,679,000      | (3,876)         | (0.00)          |
| Bought GBP / Sold CLP, due 06/07/21 | Goldman Sachs International   | 128,272       | 131,552,000    | (3,453)         | (0.00)          |
| Bought GBP / Sold CLP, due 04/08/21 | Merrill Lynch International   | 99,467        | 102,550,000    | (3,295)         | (0.00)          |
| Bought GBP / Sold CNH, due 06/07/21 | Goldman Sachs International   | 5,133,114     | 46,444,000     | (97,299)        | (0.01)          |
| Bought GBP / Sold CNH, due 06/07/21 | JPMorgan Chase Bank NA London | 1,645,629     | 14,891,000     | (31,423)        | (0.00)          |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – (0.72)% (continued)

| Description                         | Counterparty  | Amount Bought | Amount Sold    | Unrealised Loss | % of Net Assets |
|-------------------------------------|---|---------------|----------------|-----------------|-----------------|
| Bought GBP / Sold CNH, due 06/07/21 | Royal Bank of Canada                                    | 265,124       | 2,401,000      | (5,363)         | (0.00)          |
| Bought GBP / Sold CNH, due 06/07/21 | Westpac Banking Corporation                             | 74,569        | 677,000        | (1,771)         | (0.00)          |
| Bought GBP / Sold CNH, due 04/08/21 | BNP Paribas SA  | 5,505,146     | 49,352,000     | (16,936)        | (0.00)          |
| Bought GBP / Sold CNH, due 04/08/21 | JPMorgan Chase Bank NA London                           | 84,026        | 757,000        | (835)           | (0.00)          |
| Bought GBP / Sold CNH, due 04/08/21 | Merrill Lynch International Westpac Banking Corporation | 930,405       | 8,348,000      | (3,973)         | (0.00)          |
| Bought GBP / Sold CNH, due 04/08/21 | Corporation   | 52,311        | 469,000        | (168)           | (0.00)          |
| Bought GBP / Sold COP, due 06/07/21 | Merrill Lynch International                             | 267,791       | 1,430,699,000  | (13,131)        | (0.00)          |
| Bought GBP / Sold COP, due 04/08/21 | Barclays Bank PLC                                       | 247,759       | 1,303,014,000  | (6,099)         | (0.00)          |
| Bought GBP / Sold IDR, due 06/07/21 | Westpac Banking Corporation                             | 843,178       | 17,166,302,000 | (18,683)        | (0.00)          |
| Bought GBP / Sold IDR, due 04/08/21 | Barclays Bank PLC                                       | 734,848       | 14,887,286,000 | (8,816)         | (0.00)          |
| Bought GBP / Sold ILS, due 06/07/21 | JPMorgan Chase Bank NA London                           | 374,086       | 1,722,000      | (11,691)        | (0.00)          |
| Bought GBP / Sold ILS, due 04/08/21 | Barclays Bank PLC                                       | 289,701       | 1,306,000      | (667)           | (0.00)          |
| Bought GBP / Sold JPY, due 06/07/21 | Barclays Bank PLC                                       | 100,968       | 15,652,000     | (1,543)         | (0.00)          |
| Bought GBP / Sold JPY, due 06/07/21 | Goldman Sachs International                             | 3,160,713     | 488,885,500    | (38,475)        | (0.00)          |
| Bought GBP / Sold JPY, due 06/07/21 | JPMorgan Chase Bank NA London                           | 10,247,357    | 1,585,669,000  | (130,613)       | (0.01)          |
| Bought GBP / Sold JPY, due 06/07/21 | Westpac Banking Corporation                             | 14,803,369    | 2,290,553,500  | (187,695)       | (0.01)          |
| Bought GBP / Sold JPY, due 04/08/21 | JPMorgan Chase Bank NA London                           | 324,645       | 50,026,000     | (2,326)         | (0.00)          |
| Bought GBP / Sold KRW, due 06/07/21 | Citibank NA   | 2,086,335     | 3,317,105,000  | (63,235)        | (0.00)          |
| Bought GBP / Sold KRW, due 06/07/21 | UBS AG  | 129,922       | 204,435,000    | (2,046)         | (0.00)          |
| Bought GBP / Sold KRW, due 04/08/21 | Barclays Bank PLC                                       | 1,923,262     | 3,058,601,000  | (58,353)        | (0.00)          |
| Bought GBP / Sold MXN, due 06/07/21 | JPMorgan Chase Bank NA London                           | 617,355       | 17,466,000     | (23,930)        | (0.00)          |
| Bought GBP / Sold MYR, due 06/07/21 | Barclays Bank PLC                                       | 648,229       | 3,797,000      | (18,945)        | (0.00)          |
| Bought GBP / Sold MYR, due 04/08/21 | Goldman Sachs International                             | 567,844       | 3,304,000      | (10,222)        | (0.00)          |
| Bought GBP / Sold NZD, due 04/08/21 | Merrill Lynch International                             | 251,105       | 497,000        | (337)           | (0.00)          |
| Bought GBP / Sold PEN, due 06/07/21 | JPMorgan Chase Bank NA London                           | 156,238       | 833,000        | (1,569)         | (0.00)          |
| Bought GBP / Sold PEN, due 04/08/21 | JPMorgan Chase Bank NA London                           | 107,514       | 598,000        | (7,947)         | (0.00)          |
| Bought GBP / Sold RUB, due 06/07/21 | UBS AG  | 469,144       | 49,265,000     | (25,897)        | (0.00)          |
| Bought GBP / Sold RUB, due 04/08/21 | Barclays Bank PLC                                       | 386,784       | 39,417,000     | (2,576)         | (0.00)          |
| Bought GBP / Sold SGD, due 06/07/21 | Citibank NA   | 7,067,000     | 13,159,927     | (27,268)        | (0.00)          |
| Bought GBP / Sold SGD, due 06/07/21 | JPMorgan Chase Bank NA London                           | 440,919       | 827,000        | (6,117)         | (0.00)          |
| Bought GBP / Sold SGD, due 04/08/21 | Barclays Bank PLC                                       | 318,672       | 593,000        | (850)           | (0.00)          |
| Bought GBP / Sold THB, due 06/07/21 | HSBC Bank PLC   | 636,053       | 28,228,000     | (2,063)         | (0.00)          |
| Bought GBP / Sold THB, due 04/08/21 | HSBC Bank PLC   | 552,697       | 24,639,000     | (5,108)         | (0.00)          |
| Bought GBP / Sold USD, due 06/07/21 | Barclays Bank PLC                                       | 10,132,647    | 14,304,000     | (306,079)       | (0.03)          |
| Bought GBP / Sold USD, due 06/07/21 | BNP Paribas SA  | 18,561,460    | 25,980,874     | (338,823)       | (0.03)          |
| Bought GBP / Sold USD, due 06/07/21 | Goldman Sachs International                             | 9,910,901     | 13,990,000     | (298,414)       | (0.03)          |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – (0.72)% (continued)

| Description                         | Counterparty                                       | Amount Bought  | Amount Sold | Unrealised Loss | % of Net Assets |
|-------------------------------------|--|----------------|-------------|-----------------|-----------------|
| Bought GBP / Sold USD, due 06/07/21 | HSBC Bank PLC                                      | 26,803         | 38,000      | (972)           | (0.00)          |
| Bought GBP / Sold USD, due 06/07/21 | JPMorgan Chase Bank NA<br>London                   | 56,533         | 80,000      | (1,902)         | (0.00)          |
| Bought GBP / Sold USD, due 06/07/21 | Westpac Banking<br>Corporation                     | 1,659,271      | 2,344,000   | (51,764)        | (0.00)          |
| Bought GBP / Sold USD, due 04/08/21 | BNP Paribas SA<br>JPMorgan Chase Bank NA<br>London | 9,668,987      | 13,402,666  | (44,239)        | (0.00)          |
| Bought GBP / Sold USD, due 04/08/21 | Westpac Banking<br>Corporation                     | 10,038,052     | 13,914,667  | (46,347)        | (0.00)          |
| Bought GBP / Sold USD, due 04/08/21 | Corporation  | 10,023,812     | 13,892,667  | (44,020)        | (0.00)          |
| Bought HUF / Sold CHF, due 06/07/21 | Barclays Bank PLC                                  | 827,000        | 2,584       | (2)             | (0.00)          |
| Bought HUF / Sold EUR, due 06/07/21 | Barclays Bank PLC                                  | 487,245,000    | 1,389,212   | (1,518)         | (0.00)          |
| Bought HUF / Sold GBP, due 06/07/21 | Barclays Bank PLC                                  | 86,039,000     | 210,891     | (667)           | (0.00)          |
| Bought HUF / Sold GBP, due 06/07/21 | Citibank NA  | 20,566,000     | 51,206      | (1,260)         | (0.00)          |
| Bought HUF / Sold SGD, due 06/07/21 | JPMorgan Chase Bank NA<br>London                   | 54,053,000     | 246,948     | (1,102)         | (0.00)          |
| Bought HUF / Sold USD, due 06/07/21 | Barclays Bank PLC                                  | 85,486,000     | 290,011     | (1,208)         | (0.00)          |
| Bought HUF / Sold USD, due 06/07/21 | BNP Paribas SA                                     | 26,686,000     | 94,125      | (3,970)         | (0.00)          |
| Bought IDR / Sold SGD, due 06/07/21 | Barclays Bank PLC                                  | 13,912,291,000 | 1,295,372   | (5,758)         | (0.00)          |
| Bought IDR / Sold USD, due 06/07/21 | Barclays Bank PLC                                  | 17,534,020,000 | 1,213,847   | (4,990)         | (0.00)          |
| Bought ILS / Sold SGD, due 06/07/21 | JPMorgan Chase Bank NA<br>London                   | 1,291,000      | 532,753     | (127)           | (0.00)          |
| Bought ILS / Sold USD, due 06/07/21 | Barclays Bank PLC                                  | 1,784,000      | 547,522     | (17)            | (0.00)          |
| Bought JPY / Sold CHF, due 06/07/21 | JPMorgan Chase Bank NA<br>London                   | 21,824,001     | 181,796     | (61)            | (0.00)          |
| Bought JPY / Sold GBP, due 06/07/21 | BNP Paribas SA<br>Goldman Sachs<br>International   | 272,923,000    | 1,784,561   | (6,254)         | (0.00)          |
| Bought JPY / Sold GBP, due 06/07/21 | International                                      | 1,966,966,500  | 12,837,112  | (11,529)        | (0.00)          |
| Bought JPY / Sold GBP, due 06/07/21 | Merrill Lynch International                        | 1,695,850,500  | 11,068,075  | (10,439)        | (0.00)          |
| Bought JPY / Sold SGD, due 06/07/21 | Citibank NA<br>Goldman Sachs<br>International      | 1,893,667,500  | 23,024,909  | (66,885)        | (0.01)          |
| Bought JPY / Sold SGD, due 06/07/21 | International                                      | 1,893,667,500  | 23,024,993  | (66,948)        | (0.01)          |
| Bought JPY / Sold USD, due 06/07/21 | Barclays Bank PLC                                  | 2,314,954,500  | 20,941,296  | (83,375)        | (0.01)          |
| Bought JPY / Sold USD, due 06/07/21 | BNP Paribas SA<br>Goldman Sachs<br>International   | 6,781,500      | 61,344      | (243)           | (0.00)          |
| Bought JPY / Sold USD, due 06/07/21 | International                                      | 2,321,736,000  | 21,002,632  | (83,609)        | (0.01)          |
| Bought JPY / Sold USD, due 06/07/21 | Westpac Banking<br>Corporation                     | 14,534,000     | 132,897     | (1,944)         | (0.00)          |
| Bought MXN / Sold GBP, due 06/07/21 | Barclays Bank PLC                                  | 15,349,000     | 557,812     | (85)            | (0.00)          |
| Bought MXN / Sold SGD, due 06/07/21 | JPMorgan Chase Bank NA<br>London                   | 14,615,000     | 989,522     | (2,471)         | (0.00)          |
| Bought MXN / Sold USD, due 06/07/21 | Barclays Bank PLC                                  | 19,053,000     | 958,717     | (2,265)         | (0.00)          |
| Bought NOK / Sold CHF, due 06/07/21 | Barclays Bank PLC                                  | 21,000         | 2,256       | (0)             | (0.00)          |
| Bought NOK / Sold EUR, due 06/07/21 | Barclays Bank PLC                                  | 14,991,000     | 1,469,575   | (798)           | (0.00)          |
| Bought NOK / Sold GBP, due 06/07/21 | Barclays Bank PLC                                  | 1,817,000      | 153,223     | (516)           | (0.00)          |
| Bought NOK / Sold GBP, due 06/07/21 | Goldman Sachs<br>International                     | 512,000        | 43,204      | (184)           | (0.00)          |
| Bought NOK / Sold SGD, due 06/07/21 | JPMorgan Chase Bank NA<br>London                   | 1,379,000      | 216,429     | (753)           | (0.00)          |
| Bought NOK / Sold USD, due 06/07/21 | Barclays Bank PLC                                  | 2,402,000      | 280,356     | (1,217)         | (0.00)          |
| Bought NZD / Sold GBP, due 06/07/21 | Royal Bank of Canada                               | 68,000         | 34,766      | (513)           | (0.00)          |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – (0.72)% (continued)

| Description                         | Counterparty                     | Amount Bought | Amount Sold    | Unrealised Loss | % of Net Assets |
|-------------------------------------|----------------------------------|---------------|----------------|-----------------|-----------------|
| Bought NZD / Sold SGD, due 06/07/21 | JPMorgan Chase Bank NA<br>London | 453,000       | 426,449        | (713)           | (0.00)          |
| Bought NZD / Sold USD, due 06/07/21 | Barclays Bank PLC                | 542,000       | 379,398        | (672)           | (0.00)          |
| Bought PLN / Sold EUR, due 06/07/21 | BNP Paribas SA                   | 2,657,000     | 595,208        | (7,975)         | (0.00)          |
| Bought PLN / Sold GBP, due 06/07/21 | HSBC Bank PLC                    | 286,000       | 54,878         | (686)           | (0.00)          |
| Bought PLN / Sold GBP, due 06/07/21 | Merrill Lynch International      | 2,149,000     | 408,823        | (274)           | (0.00)          |
| Bought PLN / Sold SGD, due 06/07/21 | JPMorgan Chase Bank NA<br>London | 2,002,000     | 709,854        | (2,196)         | (0.00)          |
| Bought PLN / Sold USD, due 06/07/21 | BNP Paribas SA                   | 1,000         | 273            | (11)            | (0.00)          |
| Bought PLN / Sold USD, due 06/07/21 | Merrill Lynch International      | 2,668,000     | 702,557        | (1,723)         | (0.00)          |
| Bought RON / Sold GBP, due 06/07/21 | Barclays Bank PLC                | 1,192,000     | 208,200        | (593)           | (0.00)          |
| Bought RON / Sold SGD, due 06/07/21 | JPMorgan Chase Bank NA<br>London | 621,000       | 201,759        | (560)           | (0.00)          |
| Bought RON / Sold USD, due 06/07/21 | Barclays Bank PLC                | 1,223,000     | 295,573        | (1,079)         | (0.00)          |
| Bought RUB / Sold SGD, due 06/07/21 | Barclays Bank PLC                | 25,447,000    | 471,677        | (2,749)         | (0.00)          |
| Bought RUB / Sold USD, due 06/07/21 | Barclays Bank PLC                | 51,348,000    | 706,203        | (3,702)         | (0.00)          |
| Bought SEK / Sold EUR, due 06/07/21 | BNP Paribas SA                   | 4,048,000     | 400,335        | (1,449)         | (0.00)          |
| Bought SEK / Sold GBP, due 06/07/21 | Merrill Lynch International      | 3,433,000     | 290,879        | (405)           | (0.00)          |
| Bought SEK / Sold GBP, due 06/07/21 | UBS AG                           | 377,000       | 32,076         | (228)           | (0.00)          |
| Bought SEK / Sold SGD, due 06/07/21 | JPMorgan Chase Bank NA<br>London | 2,746,000     | 433,250        | (1,207)         | (0.00)          |
| Bought SEK / Sold USD, due 06/07/21 | Merrill Lynch International      | 3,404,000     | 399,223        | (1,178)         | (0.00)          |
| Bought SGD / Sold CLP, due 06/07/21 | Goldman Sachs<br>International   | 151,082       | 82,328,000     | (664)           | (0.00)          |
| Bought SGD / Sold CLP, due 04/08/21 | Merrill Lynch International      | 151,227       | 82,328,000     | (473)           | (0.00)          |
| Bought SGD / Sold CNH, due 06/07/21 | Citibank NA                      | 220,623       | 1,066,000      | (865)           | (0.00)          |
| Bought SGD / Sold CNH, due 06/07/21 | JPMorgan Chase Bank NA<br>London | 11,675,953    | 56,352,000     | (35,952)        | (0.00)          |
| Bought SGD / Sold CNH, due 04/08/21 | JPMorgan Chase Bank NA<br>London | 11,912,695    | 57,418,000     | (6,959)         | (0.00)          |
| Bought SGD / Sold COP, due 06/07/21 | Merrill Lynch International      | 300,477       | 853,804,000    | (5,075)         | (0.00)          |
| Bought SGD / Sold COP, due 04/08/21 | Barclays Bank PLC                | 304,701       | 853,804,000    | (1,627)         | (0.00)          |
| Bought SGD / Sold IDR, due 06/07/21 | Westpac Banking<br>Corporation   | 1,285,417     | 13,912,291,000 | (1,648)         | (0.00)          |
| Bought SGD / Sold ILS, due 06/07/21 | JPMorgan Chase Bank NA<br>London | 526,080       | 1,291,000      | (4,837)         | (0.00)          |
| Bought SGD / Sold KRW, due 06/07/21 | BNP Paribas SA                   | 3,511,228     | 2,969,775,000  | (19,873)        | (0.00)          |
| Bought SGD / Sold KRW, due 04/08/21 | JPMorgan Chase Bank NA<br>London | 3,516,149     | 2,969,775,000  | (12,292)        | (0.00)          |
| Bought SGD / Sold MXN, due 06/07/21 | JPMorgan Chase Bank NA<br>London | 967,811       | 14,615,000     | (13,680)        | (0.00)          |
| Bought SGD / Sold MYR, due 06/07/21 | Barclays Bank PLC                | 1,075,811     | 3,349,000      | (5,949)         | (0.00)          |
| Bought SGD / Sold PEN, due 04/08/21 | JPMorgan Chase Bank NA<br>London | 166,348       | 492,000        | (5,004)         | (0.00)          |
| Bought SGD / Sold RUB, due 06/07/21 | BNP Paribas SA                   | 455,849       | 25,447,000     | (9,026)         | (0.00)          |
| Bought SGD / Sold USD, due 06/07/21 | Barclays Bank PLC                | 17,621,330    | 13,311,506     | (202,426)       | (0.01)          |
| Bought SGD / Sold USD, due 06/07/21 | BNP Paribas SA                   | 16,949,382    | 12,813,000     | (203,804)       | (0.02)          |
| Bought SGD / Sold USD, due 06/07/21 | Citibank NA                      | 344,960       | 260,791        | (4,164)         | (0.00)          |
| Bought SGD / Sold USD, due 06/07/21 | Goldman Sachs<br>International   | 16,950,151    | 12,813,000     | (203,232)       | (0.01)          |
| Bought SGD / Sold USD, due 04/08/21 | Barclays Bank PLC                | 17,296,144    | 12,866,666     | (451)           | (0.00)          |

## Schedule of Investments *(continued)*

as at 30 June 2021 (Expressed in US Dollar)

Derivatives *(continued)*

Forward Foreign Exchange Contracts Hedge – (0.72)% *(continued)*

| Description   | Counterparty                | Amount Bought | Amount Sold   | Unrealised Loss | % of Net Assets |
|---|-----------------------------|---------------|---------------|-----------------|-----------------|
| Bought SGD / Sold USD, due 04/08/21                               | BNP Paribas SA              | 17,295,231    | 12,866,666    | (1,130)         | (0.00)          |
|   | Goldman Sachs               |               |               |                 |                 |
| Bought SGD / Sold USD, due 04/08/21                               | International               | 17,295,311    | 12,866,668    | (1,073)         | (0.00)          |
| Bought THB / Sold SGD, due 06/07/21                               | HSBC Bank PLC               | 23,794,000    | 1,004,823     | (5,118)         | (0.00)          |
| Bought THB / Sold USD, due 06/07/21                               | HSBC Bank PLC               | 30,130,000    | 945,344       | (5,250)         | (0.00)          |
| Bought USD / Sold CLP, due 04/08/21                               | Merrill Lynch International | 259,201       | 191,031,000   | (2,925)         | (0.00)          |
| Bought USD / Sold CNH, due 04/08/21                               | BNP Paribas SA              | 10,799,800    | 70,011,000    | (13,809)        | (0.00)          |
| Bought USD / Sold CNH, due 04/08/21                               | Merrill Lynch International | 31,645        | 205,000       | (18)            | (0.00)          |
| Bought USD / Sold COP, due 06/07/21                               | Merrill Lynch International | 437,775       | 1,652,992,000 | (4,821)         | (0.00)          |
| Bought USD / Sold COP, due 04/08/21                               | Barclays Bank PLC           | 439,859       | 1,652,992,000 | (2,113)         | (0.00)          |
| Bought USD / Sold ILS, due 04/08/21                               | Barclays Bank PLC           | 547,598       | 1,784,000     | (47)            | (0.00)          |
|   | JPMorgan Chase Bank NA      |               |               |                 |                 |
| Bought USD / Sold KRW, due 04/08/21                               | London                      | 3,206,940     | 3,643,180,000 | (27,543)        | (0.00)          |
|   | JPMorgan Chase Bank NA      |               |               |                 |                 |
| Bought USD / Sold MXN, due 06/07/21                               | London                      | 954,424       | 19,053,000    | (2,029)         | (0.00)          |
|   | Goldman Sachs               |               |               |                 |                 |
| Bought USD / Sold MYR, due 04/08/21                               | International               | 942,744       | 3,927,000     | (1,853)         | (0.00)          |
|   | JPMorgan Chase Bank NA      |               |               |                 |                 |
| Bought USD / Sold PEN, due 04/08/21                               | London                      | 253,900       | 1,009,000     | (10,136)        | (0.00)          |
| Bought USD / Sold RUB, due 06/07/21                               | UBS AG                      | 691,565       | 51,348,000    | (10,937)        | (0.00)          |
| Bought USD / Sold SGD, due 06/07/21                               | Barclays Bank PLC           | 12,866,666    | 17,295,565    | (67)            | (0.00)          |
| Total Unrealised Loss on Forward Foreign Exchange Contracts Hedge |                             |               |               | (17,886,057)    | (1.20)          |
| Total Forward Foreign Exchange Contracts Hedge                    |                             |               |               | (10,713,239)    | (0.72)          |
| Other Net Assets/(Liabilities)                                    |                             |               |               | 23,678,742      | 1.59            |
| TOTAL NET ASSETS  |                             |               |               | 1,492,821,302   | 100.00          |



## Schedule of Investments

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description   | Market Value | % of Net 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> |                                   |              |                 |
| Asset Backed Obligations - 10.16%  |   |              |                 | Asset Backed Obligations - 10.16% <i>(continued)</i>  |                                   |              |                 |
| United Kingdom   |   |              |                 | United States <i>(continued)</i>  |                                   |              |                 |
| GBP 49,136   | Equity Release Funding No 3 PLC, 5.050%, 26/04/33               | 82,875       | 0.00            | USD 7,840   | Fannie Mae Pool, 6.500%, 01/10/28 | 8,786        | 0.00            |
| <b>Total United Kingdom</b>  |   |              |                 | USD 168,654   | Fannie Mae Pool, 3.000%, 01/11/28 | 177,922      | 0.00            |
| United States  |   |              |                 | USD 245,975   | Fannie Mae Pool, 3.000%, 01/06/29 | 259,555      | 0.01            |
| USD 1,000,000  | Citigroup Commercial Mortgage Trust 2015-GC27, 3.137%, 10/02/48 | 1,066,678    | 0.02            | USD 91,366  | Fannie Mae Pool, 3.000%, 01/08/29 | 96,371       | 0.00            |
| USD 700,000  | COMM 2013-CCRE6 Mortgage Trust, 3.101%, 10/03/46                | 724,227      | 0.02            | USD 241,902   | Fannie Mae Pool, 3.000%, 01/08/29 | 255,153      | 0.01            |
| USD 515,000  | Comm Mortgage Trust, 3.644%, 10/12/47                           | 556,133      | 0.01            | USD 220,342   | Fannie Mae Pool, 3.000%, 01/09/29 | 232,412      | 0.01            |
| USD 6,500,000  | FNMA TBA 30 YR 3, 3.000%, 14/07/51                              | 6,775,860    | 0.15            | USD 242,788   | Fannie Mae Pool, 3.500%, 01/10/29 | 259,916      | 0.01            |
| USD 10,000,000   | Fannie Mae or Freddie Mac, 1.500%, perpetual                    | 10,116,900   | 0.22            | USD 196,703   | Fannie Mae Pool, 2.500%, 01/02/30 | 205,594      | 0.01            |
| USD 8,875,000  | Fannie Mae or Freddie Mac, 2.000%, perpetual                    | 9,152,965    | 0.20            | USD 385,040   | Fannie Mae Pool, 3.000%, 01/04/30 | 406,711      | 0.01            |
| USD 10,175,000   | Fannie Mae or Freddie Mac, 1.500%, perpetual                    | 9,977,595    | 0.22            | USD 314,868   | Fannie Mae Pool, 3.000%, 01/09/30 | 332,589      | 0.01            |
| USD 19,600,000   | Fannie Mae or Freddie Mac, 2.000%, perpetual                    | 19,798,940   | 0.43            | USD 350,069   | Fannie Mae Pool, 2.500%, 01/02/31 | 366,266      | 0.01            |
| USD 5,429  | Fannie Mae Pool, 5.500%, 01/10/22                               | 5,503        | 0.00            | USD 222,136   | Fannie Mae Pool, 3.500%, 01/02/31 | 237,121      | 0.01            |
| USD 38,487   | Fannie Mae Pool, 4.000%, 01/01/25                               | 40,899       | 0.00            | USD 160   | Fannie Mae Pool, 6.000%, 01/04/31 | 189          | 0.00            |
| USD 106,990  | Fannie Mae Pool, 3.500%, 01/04/26                               | 114,208      | 0.00            | USD 350,068   | Fannie Mae Pool, 4.000%, 01/10/31 | 381,488      | 0.01            |
| USD 121,214  | Fannie Mae Pool, 3.000%, 01/12/26                               | 127,437      | 0.00            | USD 294   | Fannie Mae Pool, 6.000%, 01/01/32 | 330          | 0.00            |
| USD 18,828   | Fannie Mae Pool, 3.500%, 01/12/26                               | 20,098       | 0.00            | USD 1,101,219   | Fannie Mae Pool, 3.000%, 01/02/32 | 1,164,871    | 0.03            |
| USD 183,357  | Fannie Mae Pool, 3.500%, 01/01/27                               | 195,692      | 0.00            | USD 4,778,000   | Fannie Mae Pool, 3.000%, 01/02/32 | 5,046,433    | 0.11            |
| USD 7,315  | Fannie Mae Pool, 3.000%, 01/05/27                               | 7,740        | 0.00            | USD 170,488   | Fannie Mae Pool, 3.000%, 01/08/32 | 179,705      | 0.00            |
| USD 33,093   | Fannie Mae Pool, 3.000%, 01/10/27                               | 34,795       | 0.00            | USD 466   | Fannie Mae Pool, 7.000%, 01/03/33 | 489          | 0.00            |
| USD 8,060  | Fannie Mae Pool, 3.000%, 01/10/27                               | 8,474        | 0.00            | USD 11,121  | Fannie Mae Pool, 6.000%, 01/08/33 | 12,475       | 0.00            |
| USD 83,059   | Fannie Mae Pool, 3.000%, 01/12/27                               | 87,329       | 0.00            | USD 11,588  | Fannie Mae Pool, 5.000%, 01/09/33 | 13,269       | 0.00            |
| USD 8,808  | Fannie Mae Pool, 3.000%, 01/12/27                               | 9,261        | 0.00            | USD 9,241   | Fannie Mae Pool, 6.000%, 01/11/33 | 10,374       | 0.00            |
| USD 25   | Fannie Mae Pool, 6.500%, 01/02/28                               | 28           | 0.00            | USD 56,333  | Fannie Mae Pool, 5.000%, 01/03/34 | 63,583       | 0.00            |
| USD 122,014  | Fannie Mae Pool, 2.500%, 01/05/28                               | 127,613      | 0.00            | USD 133,471   | Fannie Mae Pool, 5.500%, 01/04/34 | 154,311      | 0.00            |
| USD 499,873  | Fannie Mae Pool, 2.500%, 01/07/28                               | 521,863      | 0.01            | USD 11,834  | Fannie Mae Pool, 6.000%, 01/08/34 | 13,307       | 0.00            |
| USD 232,936  | Fannie Mae Pool, 2.500%, 01/08/28                               | 243,183      | 0.01            | USD 9,228   | Fannie Mae Pool, 4.500%, 01/03/35 | 10,313       | 0.00            |
| USD 350,094  | Fannie Mae Pool, 2.500%, 01/08/28                               | 365,496      | 0.01            | USD 6,690   | Fannie Mae Pool, 4.500%, 01/04/35 | 7,200        | 0.00            |
| USD 231,994  | Fannie Mae Pool, 2.500%, 01/08/28                               | 242,200      | 0.01            | USD 5,769   | Fannie Mae Pool, 5.000%, 01/04/35 | 6,562        | 0.00            |
| USD 117,516  | Fannie Mae Pool, 2.500%, 01/09/28                               | 122,686      | 0.00            |   |                                   |              |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description                       | Market Value | % of Net Assets | Quantity   | Description                       | Market Value | % of Net Assets |
|--|-----------------------------------|--------------|-----------------|--|-----------------------------------|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or 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 - 10.16% (continued)  |                                   |              |                 | Asset Backed Obligations - 10.16% (continued)  |                                   |              |                 |
| United States (continued)  |                                   |              |                 | United States (continued)  |                                   |              |                 |
| USD 296,480  | Fannie Mae Pool, 3.000%, 01/05/35 | 313,582      | 0.01            | USD 168,506  | Fannie Mae Pool, 3.000%, 01/09/37 | 176,153      | 0.00            |
| USD 7,825  | Fannie Mae Pool, 4.500%, 01/05/35 | 8,419        | 0.00            | USD 27,268   | Fannie Mae Pool, 6.000%, 01/02/38 | 30,670       | 0.00            |
| USD 24,127   | Fannie Mae Pool, 5.000%, 01/07/35 | 26,584       | 0.00            | USD 856,688  | Fannie Mae Pool, 3.500%, 01/03/38 | 904,192      | 0.02            |
| USD 24,391   | Fannie Mae Pool, 5.000%, 01/08/35 | 27,204       | 0.00            | USD 113  | Fannie Mae Pool, 5.000%, 01/04/38 | 124          | 0.00            |
| USD 12,047   | Fannie Mae Pool, 5.000%, 01/10/35 | 13,545       | 0.00            | USD 9,382  | Fannie Mae Pool, 4.500%, 01/05/38 | 10,100       | 0.00            |
| USD 26,045   | Fannie Mae Pool, 5.500%, 01/10/35 | 30,201       | 0.00            | USD 1,650  | Fannie Mae Pool, 4.500%, 01/05/38 | 1,777        | 0.00            |
| USD 6,584  | Fannie Mae Pool, 5.500%, 01/10/35 | 7,615        | 0.00            | USD 105,558  | Fannie Mae Pool, 6.000%, 01/05/38 | 124,704      | 0.00            |
| USD 9,830  | Fannie Mae Pool, 5.500%, 01/12/35 | 11,367       | 0.00            | USD 1,142,918  | Fannie Mae Pool, 3.500%, 01/06/38 | 1,206,293    | 0.03            |
| USD 23,396   | Fannie Mae Pool, 6.000%, 01/12/35 | 27,417       | 0.00            | USD 20,295   | Fannie Mae Pool, 4.500%, 01/06/38 | 22,577       | 0.00            |
| USD 133,327  | Fannie Mae Pool, 5.500%, 01/01/36 | 154,025      | 0.00            | USD 35,406   | Fannie Mae Pool, 5.500%, 01/07/38 | 41,229       | 0.00            |
| USD 15,717   | Fannie Mae Pool, 6.000%, 01/01/36 | 17,733       | 0.00            | USD 41,764   | Fannie Mae Pool, 4.500%, 01/11/38 | 46,429       | 0.00            |
| USD 63,718   | Fannie Mae Pool, 5.000%, 01/02/36 | 72,459       | 0.00            | USD 51,269   | Fannie Mae Pool, 5.500%, 01/11/38 | 59,496       | 0.00            |
| USD 60,584   | Fannie Mae Pool, 5.500%, 01/04/36 | 70,245       | 0.00            | USD 123,066  | Fannie Mae Pool, 6.000%, 01/12/38 | 146,109      | 0.00            |
| USD 21,933   | Fannie Mae Pool, 6.000%, 01/04/36 | 24,607       | 0.00            | USD 107,387  | Fannie Mae Pool, 4.500%, 01/01/39 | 119,874      | 0.00            |
| USD 13,588   | Fannie Mae Pool, 5.000%, 01/05/36 | 15,578       | 0.00            | USD 12,670   | Fannie Mae Pool, 4.000%, 01/02/39 | 13,857       | 0.00            |
| USD 15,670   | Fannie Mae Pool, 6.000%, 01/08/36 | 17,602       | 0.00            | USD 15,328   | Fannie Mae Pool, 4.500%, 01/02/39 | 17,102       | 0.00            |
| USD 3,060  | Fannie Mae Pool, 6.500%, 01/08/36 | 3,666        | 0.00            | USD 8,023  | Fannie Mae Pool, 5.000%, 01/03/39 | 8,864        | 0.00            |
| USD 6,026  | Fannie Mae Pool, 6.000%, 01/09/36 | 7,087        | 0.00            | USD 62,799   | Fannie Mae Pool, 4.500%, 01/04/39 | 69,610       | 0.00            |
| USD 12,020   | Fannie Mae Pool, 5.000%, 01/11/36 | 13,669       | 0.00            | USD 57,305   | Fannie Mae Pool, 4.000%, 01/05/39 | 62,606       | 0.00            |
| USD 23,168   | Fannie Mae Pool, 5.000%, 01/11/36 | 26,564       | 0.00            | USD 100,704  | Fannie Mae Pool, 4.500%, 01/05/39 | 108,904      | 0.00            |
| USD 3,076  | Fannie Mae Pool, 6.000%, 01/12/36 | 3,459        | 0.00            | USD 24,603   | Fannie Mae Pool, 5.000%, 01/06/39 | 28,173       | 0.00            |
| USD 31,448   | Fannie Mae Pool, 6.000%, 01/01/37 | 35,285       | 0.00            | USD 73,321   | Fannie Mae Pool, 5.000%, 01/07/39 | 83,431       | 0.00            |
| USD 658,544  | Fannie Mae Pool, 3.500%, 01/02/37 | 699,433      | 0.02            | USD 27,894   | Fannie Mae Pool, 4.500%, 01/08/39 | 30,919       | 0.00            |
| USD 163,636  | Fannie Mae Pool, 6.000%, 01/02/37 | 191,289      | 0.00            | USD 145,021  | Fannie Mae Pool, 4.000%, 01/09/39 | 159,428      | 0.00            |
| USD 18,320   | Fannie Mae Pool, 6.000%, 01/03/37 | 20,980       | 0.00            | USD 40,192   | Fannie Mae Pool, 4.500%, 01/09/39 | 44,851       | 0.00            |
| USD 14,174   | Fannie Mae Pool, 7.000%, 01/05/37 | 15,231       | 0.00            | USD 1,745  | Fannie Mae Pool, 4.000%, 01/12/39 | 1,900        | 0.00            |
| USD 4,895  | Fannie Mae Pool, 6.000%, 01/07/37 | 5,594        | 0.00            | USD 60,307   | Fannie Mae Pool, 4.500%, 01/01/40 | 66,848       | 0.00            |
| USD 2,584  | Fannie Mae Pool, 5.000%, 01/08/37 | 2,940        | 0.00            | USD 233,611  | Fannie Mae Pool, 6.000%, 01/04/40 | 276,432      | 0.01            |

## Schedule of Investments *(continued)*

as at 30 June 2021 (Expressed in US Dollar)

| Quantity  | Description                       | Market Value | % of Net 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> |                                   |              |                 |
| Asset Backed Obligations - 10.16% <i>(continued)</i>  |                                   |              |                 | Asset Backed Obligations - 10.16% <i>(continued)</i>  |                                   |              |                 |
| United States <i>(continued)</i>  |                                   |              |                 | United States <i>(continued)</i>  |                                   |              |                 |
| USD 35,011  | Fannie Mae Pool, 5.500%, 01/05/40 | 40,707       | 0.00            | USD 297,526   | Fannie Mae Pool, 3.000%, 01/06/43 | 315,858      | 0.01            |
| USD 32,615  | Fannie Mae Pool, 4.500%, 01/06/40 | 36,134       | 0.00            | USD 645,851   | Fannie Mae Pool, 3.000%, 01/07/43 | 685,645      | 0.02            |
| USD 2,150   | Fannie Mae Pool, 4.000%, 01/08/40 | 2,350        | 0.00            | USD 248,468   | Fannie Mae Pool, 3.000%, 01/07/43 | 263,777      | 0.01            |
| USD 22,273  | Fannie Mae Pool, 4.000%, 01/09/40 | 24,263       | 0.00            | USD 548,491   | Fannie Mae Pool, 3.500%, 01/07/43 | 588,560      | 0.01            |
| USD 46,702  | Fannie Mae Pool, 4.500%, 01/09/40 | 52,106       | 0.00            | USD 101,740   | Fannie Mae Pool, 3.500%, 01/07/43 | 110,219      | 0.00            |
| USD 105,832   | Fannie Mae Pool, 4.000%, 01/10/40 | 115,670      | 0.00            | USD 84,453  | Fannie Mae Pool, 3.000%, 01/08/43 | 89,656       | 0.00            |
| USD 1,966,555   | Fannie Mae Pool, 4.500%, 01/11/40 | 2,178,725    | 0.05            | USD 742,392   | Fannie Mae Pool, 3.000%, 01/08/43 | 788,134      | 0.02            |
| USD 466,008   | Fannie Mae Pool, 4.000%, 01/12/40 | 509,614      | 0.01            | USD 193,022   | Fannie Mae Pool, 3.000%, 01/08/43 | 204,915      | 0.01            |
| USD 114,869   | Fannie Mae Pool, 4.000%, 01/01/41 | 125,618      | 0.00            | USD 170,359   | Fannie Mae Pool, 3.000%, 01/08/43 | 180,855      | 0.00            |
| USD 102,360   | Fannie Mae Pool, 4.000%, 01/02/41 | 111,938      | 0.00            | USD 396,761   | Fannie Mae Pool, 3.000%, 01/08/43 | 421,207      | 0.01            |
| USD 401,881   | Fannie Mae Pool, 4.000%, 01/03/41 | 439,535      | 0.01            | USD 87,528  | Fannie Mae Pool, 3.000%, 01/09/43 | 92,397       | 0.00            |
| USD 14,663  | Fannie Mae Pool, 4.500%, 01/04/41 | 16,251       | 0.00            | USD 400,306   | Fannie Mae Pool, 3.500%, 01/09/43 | 430,137      | 0.01            |
| USD 182,486   | Fannie Mae Pool, 4.500%, 01/05/41 | 202,174      | 0.01            | USD 187,686   | Fannie Mae Pool, 3.500%, 01/09/43 | 201,732      | 0.01            |
| USD 48,054  | Fannie Mae Pool, 3.500%, 01/07/41 | 50,618       | 0.00            | USD 39,259  | Fannie Mae Pool, 3.500%, 01/09/43 | 42,169       | 0.00            |
| USD 31,664  | Fannie Mae Pool, 4.000%, 01/09/41 | 34,486       | 0.00            | USD 41,807  | Fannie Mae Pool, 3.500%, 01/09/43 | 44,862       | 0.00            |
| USD 624,818   | Fannie Mae Pool, 4.500%, 01/01/42 | 692,463      | 0.02            | USD 21,795  | Fannie Mae Pool, 3.500%, 01/09/43 | 23,388       | 0.00            |
| USD 108,587   | Fannie Mae Pool, 3.500%, 01/02/42 | 117,011      | 0.00            | USD 132,996   | Fannie Mae Pool, 4.500%, 01/09/43 | 147,755      | 0.00            |
| USD 335,915   | Fannie Mae Pool, 4.000%, 01/03/42 | 367,388      | 0.01            | USD 55,851  | Fannie Mae Pool, 3.000%, 01/10/43 | 59,292       | 0.00            |
| USD 38,374  | Fannie Mae Pool, 4.000%, 01/04/42 | 41,927       | 0.00            | USD 111,563   | Fannie Mae Pool, 3.500%, 01/10/43 | 119,713      | 0.00            |
| USD 385,461   | Fannie Mae Pool, 5.000%, 01/06/42 | 437,459      | 0.01            | USD 254,960   | Fannie Mae Pool, 4.000%, 01/10/43 | 278,510      | 0.01            |
| USD 255,667   | Fannie Mae Pool, 3.500%, 01/09/42 | 274,350      | 0.01            | USD 21,834  | Fannie Mae Pool, 5.000%, 01/12/43 | 24,370       | 0.00            |
| USD 92,070  | Fannie Mae Pool, 3.500%, 01/09/42 | 98,797       | 0.00            | USD 417,032   | Fannie Mae Pool, 3.500%, 01/01/44 | 447,498      | 0.01            |
| USD 297,797   | Fannie Mae Pool, 3.500%, 01/10/42 | 319,559      | 0.01            | USD 111,234   | Fannie Mae Pool, 4.000%, 01/07/44 | 120,757      | 0.00            |
| USD 58,866  | Fannie Mae Pool, 3.500%, 01/12/42 | 61,984       | 0.00            | USD 225,486   | Fannie Mae Pool, 4.000%, 01/09/44 | 244,790      | 0.01            |
| USD 559,061   | Fannie Mae Pool, 3.000%, 01/01/43 | 592,879      | 0.01            | USD 288,674   | Fannie Mae Pool, 3.500%, 01/10/44 | 308,908      | 0.01            |
| USD 261,670   | Fannie Mae Pool, 3.500%, 01/01/43 | 280,791      | 0.01            | USD 118,679   | Fannie Mae Pool, 4.000%, 01/10/44 | 128,839      | 0.00            |
| USD 69,570  | Fannie Mae Pool, 3.000%, 01/05/43 | 73,631       | 0.00            | USD 33,416  | Fannie Mae Pool, 4.500%, 01/12/44 | 36,460       | 0.00            |
| USD 206,756   | Fannie Mae Pool, 3.000%, 01/05/43 | 219,495      | 0.01            | USD 172,311   | Fannie Mae Pool, 3.500%, 01/01/45 | 184,389      | 0.00            |

## Schedule of Investments *(continued)*

as at 30 June 2021 (Expressed in US Dollar)

| Quantity  | Description                       | Market Value | % of Net 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> |                                    |              |                 |
| Asset Backed Obligations - 10.16% <i>(continued)</i>  |                                   |              |                 | Asset Backed Obligations - 10.16% <i>(continued)</i>  |                                    |              |                 |
| United States <i>(continued)</i>  |                                   |              |                 | United States <i>(continued)</i>  |                                    |              |                 |
| USD 316,014   | Fannie Mae Pool, 3.500%, 01/01/45 | 338,165      | 0.01            | USD 289,320   | Fannie Mae Pool, 4.000%, 01/02/47  | 312,887      | 0.01            |
| USD 306,917   | Fannie Mae Pool, 3.500%, 01/05/45 | 327,409      | 0.01            | USD 191,893   | Fannie Mae Pool, 3.500%, 01/03/47  | 203,932      | 0.01            |
| USD 322,867   | Fannie Mae Pool, 4.000%, 01/07/45 | 349,166      | 0.01            | USD 665,884   | Fannie Mae Pool, 3.500%, 01/04/47  | 703,936      | 0.02            |
| USD 428,640   | Fannie Mae Pool, 3.500%, 01/08/45 | 460,691      | 0.01            | USD 161,929   | Fannie Mae Pool, 4.000%, 01/04/47  | 173,224      | 0.00            |
| USD 422,192   | Fannie Mae Pool, 3.500%, 01/08/45 | 450,379      | 0.01            | USD 460,559   | Fannie Mae Pool, 4.500%, 01/04/47  | 499,724      | 0.01            |
| USD 368,043   | Fannie Mae Pool, 3.000%, 01/09/45 | 388,141      | 0.01            | USD 454,942   | Fannie Mae Pool, 3.500%, 01/05/47  | 483,484      | 0.01            |
| USD 294,356   | Fannie Mae Pool, 4.000%, 01/09/45 | 318,333      | 0.01            | USD 1,109,699   | Fannie Mae Pool, 4.500%, 01/05/47  | 1,239,528    | 0.03            |
| USD 311,000   | Fannie Mae Pool, 4.000%, 01/09/45 | 337,318      | 0.01            | USD 379,782   | Fannie Mae Pool, 3.500%, 01/06/47  | 401,485      | 0.01            |
| USD 405,772   | Fannie Mae Pool, 4.000%, 01/09/45 | 438,825      | 0.01            | USD 514,771   | Fannie Mae Pool, 4.000%, 01/07/47  | 550,679      | 0.01            |
| USD 105,295   | Fannie Mae Pool, 3.000%, 01/11/45 | 111,045      | 0.00            | USD 603,442   | Fannie Mae Pool, 4.000%, 01/08/47  | 645,536      | 0.01            |
| USD 488,630   | Fannie Mae Pool, 3.000%, 01/11/45 | 515,313      | 0.01            | USD 555,846   | Fannie Mae Pool, 3.000%, 01/09/47  | 582,616      | 0.01            |
| USD 236,209   | Fannie Mae Pool, 3.500%, 01/11/45 | 251,980      | 0.01            | USD 387,545   | Fannie Mae Pool, 3.500%, 01/09/47  | 409,692      | 0.01            |
| USD 1,877,027   | Fannie Mae Pool, 4.000%, 01/12/45 | 2,050,579    | 0.05            | USD 77,943  | Fannie Mae Pool, 4.000%, 01/09/47  | 83,380       | 0.00            |
| USD 244,250   | Fannie Mae Pool, 3.500%, 01/04/46 | 259,573      | 0.01            | USD 437,320   | Fannie Mae Pool, 4.500%, 01/09/47  | 474,509      | 0.01            |
| USD 608,854   | Fannie Mae Pool, 4.000%, 01/04/46 | 665,091      | 0.02            | USD 290,919   | Fannie Mae Pool, 3.500%, 01/10/47  | 307,544      | 0.01            |
| USD 207,612   | Fannie Mae Pool, 3.500%, 01/05/46 | 220,637      | 0.01            | USD 1,565,572   | Fannie Mae Pool, 4.000%, 01/02/48  | 1,674,781    | 0.04            |
| USD 621,821   | Fannie Mae Pool, 3.000%, 01/08/46 | 654,017      | 0.01            | USD 310,224   | Fannie Mae Pool, 4.000%, 01/07/48  | 330,784      | 0.01            |
| USD 234,650   | Fannie Mae Pool, 4.000%, 01/08/46 | 253,025      | 0.01            | USD 687,080   | Fannie Mae Pool, 4.500%, 01/07/48  | 742,297      | 0.02            |
| USD 651,448   | Fannie Mae Pool, 3.000%, 01/09/46 | 685,178      | 0.02            | USD 649,323   | Fannie Mae Pool, 4.500%, 01/07/48  | 698,266      | 0.02            |
| USD 411,142   | Fannie Mae Pool, 3.000%, 01/10/46 | 432,430      | 0.01            | USD 1,674,556   | Fannie Mae Pool, 4.500%, 01/07/48  | 1,809,132    | 0.04            |
| USD 120,529   | Fannie Mae Pool, 3.000%, 01/11/46 | 126,769      | 0.00            | USD 1,178,666   | Fannie Mae Pool, 3.000%, 01/11/48  | 1,243,030    | 0.03            |
| USD 457,527   | Fannie Mae Pool, 3.000%, 01/12/46 | 481,217      | 0.01            | USD 1,338,242   | Fannie Mae Pool, 4.500%, 01/01/49  | 1,439,113    | 0.03            |
| USD 333,493   | Fannie Mae Pool, 4.000%, 01/12/46 | 359,607      | 0.01            | USD 573,384   | Fannie Mae Pool, 4.000%, 01/03/49  | 610,174      | 0.01            |
| USD 192,112   | Fannie Mae Pool, 3.000%, 01/01/47 | 202,059      | 0.01            | USD 1,066,131   | Fannie Mae Pool, 3.500%, 01/05/49  | 1,121,944    | 0.03            |
| USD 506,220   | Fannie Mae Pool, 3.000%, 01/01/47 | 532,431      | 0.01            | USD 2,212,494   | Fannie Mae Pool, 3.500%, 01/08/49  | 2,328,320    | 0.05            |
| USD 2,777,974   | Fannie Mae Pool, 3.000%, 01/01/47 | 2,921,812    | 0.06            | USD 2,503,637   | Fannie Mae Pool, 5.000%, 01/10/49  | 2,777,394    | 0.06            |
| USD 2,778,519   | Fannie Mae Pool, 3.000%, 01/02/47 | 2,922,384    | 0.06            | USD 1,958,081   | Fannie Mae Pool, 3.000%, 01/11/49  | 2,040,940    | 0.05            |
| USD 4,128,299   | Fannie Mae Pool, 3.500%, 01/02/47 | 4,460,348    | 0.10            | USD 1,582,426   | Fannie Mae Pool, 2.500%, perpetual | 1,657,140    | 0.04            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description   | Market Value | % of Net Assets | Quantity   | Description                             | Market Value | % of Net Assets |
|--|---|--------------|-----------------|--|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or 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 - 10.16% (continued)  |   |              |                 | Asset Backed Obligations - 10.16% (continued)  |   |              |                 |
| United States (continued)  |   |              |                 | United States (continued)  |   |              |                 |
| USD 5,802,721  | Fannie Mae Pool, 2.500%, perpetual                      | 6,055,058    | 0.13            | USD 1,856,000  | FNMA POOL CA2631, 4.000%, perpetual     | 1,980,395    | 0.04            |
| USD 2,234,097  | Fannie Mae Pool, 2.000%, perpetual                      | 2,304,965    | 0.05            | USD 3,094,818  | FNMA POOL FM5035, 4.000%, perpetual     | 3,293,276    | 0.07            |
| USD 705,329  | Fannie Mae Pool, 2.500%, perpetual                      | 732,209      | 0.02            | USD 1,591,580  | FNMA POOL FM5467, 2.000%, perpetual     | 1,642,067    | 0.04            |
| USD 1,189,231  | Fannie Mae Pool, 3.500%, perpetual                      | 1,276,133    | 0.03            | USD 4,943,871  | FNMA POOL FM5866, 3.500%, perpetual     | 5,226,394    | 0.11            |
| USD 447,338  | Fannie Mae Pool, 4.000%, perpetual                      | 476,024      | 0.01            | USD 1,748,907  | FNMA POOL FM6246, 4.000%, perpetual     | 1,912,629    | 0.04            |
| USD 1,435,344  | Fannie Mae Pool, 4.000%, perpetual                      | 1,535,468    | 0.03            | USD 3,556,807  | FNMA POOL FM6559, 2.000%, perpetual     | 3,600,609    | 0.08            |
| USD 1,832,837  | Fannie Mae Pool, 3.500%, perpetual                      | 1,928,788    | 0.04            | USD 938,575  | FNMA POOL FM6571, 4.000%, perpetual     | 1,026,514    | 0.02            |
| USD 5,718,371  | Fannie Mae Pool, 3.000%, perpetual                      | 5,981,464    | 0.13            | USD 428,082  | FNMA Pool MA3182, 3.500%, 01/11/47      | 452,545      | 0.01            |
| USD 13,077,357   | Fannie Mae Pool, 2.500%, perpetual                      | 13,526,069   | 0.29            | USD 1,280,176  | FNMA Pool Ma3333, 4.000%, 01/04/48      | 1,362,268    | 0.03            |
| USD 2,326,024  | Fannie Mae Pool, 3.000%, perpetual                      | 2,425,021    | 0.05            | USD 507,013  | FNMA Pool MA3415, 4.000%, 01/07/48      | 539,526      | 0.01            |
| USD 8,745,944  | Fannie Mae Pool, 2.500%, perpetual                      | 9,046,037    | 0.20            | USD 1,145,893  | FNMA Pool Ma3443, 4.000%, 01/08/48      | 1,219,375    | 0.03            |
| USD 10,771,924   | Fannie Mae Pool, 2.500%, perpetual                      | 11,142,199   | 0.24            | USD 1,210,845  | FNMA Pool MA3693, 4.000%, 01/07/49      | 1,288,536    | 0.03            |
| USD 3,955,254  | Fannie Mae Pool, 2.000%, perpetual                      | 3,997,960    | 0.09            | USD 5,765,404  | FNMA POOL MA4255, 2.000%, perpetual     | 5,827,654    | 0.13            |
| USD 1,818,231  | Fannie Mae-Aces, 2.723%, 25/10/24                       | 1,915,177    | 0.04            | USD 3,826,663  | FNMA POOL MA4261, 2.000%, perpetual     | 3,948,049    | 0.09            |
| USD 1,241,319  | FED Home Loan Pool G08534, 3.000%, 01/06/43             | 1,318,284    | 0.03            | USD 8,504,381  | FNMA POOL MA4281, 2.000%, perpetual     | 8,596,203    | 0.19            |
| USD 367,911  | FED Home Loan Pool G08762, 4.000%, 01/05/47             | 393,690      | 0.01            | USD 6,109,175  | FNMA POOL MA4305, 2.000%, perpetual     | 6,175,135    | 0.13            |
| USD 1,054,550  | FED Home Loan Pool G08779, 3.500%, 01/09/47             | 1,115,207    | 0.02            | USD 21,552,365   | FNMA POOL MA4325, 2.000%, perpetual     | 21,785,065   | 0.47            |
| USD 420,056  | FED Home Loan Pool Q50962, 3.500%, 01/09/47             | 444,217      | 0.01            | USD 4,981,784  | FNMA POOL MA4364, 2.000%, perpetual     | 5,087,145    | 0.11            |
| USD 630,204  | FED Home Loan Pool V84594, 4.000%, 01/09/48             | 672,687      | 0.02            | USD 5,522,920  | FNMA POOL MA4379, 2.500%, perpetual     | 5,714,967    | 0.12            |
| USD 2,714,478  | Federal National Mortgage Association, 2.500%, 01/12/33 | 2,840,075    | 0.06            | USD 1,516  | Freddie Mac Gold Pool, 4.500%, 01/04/22 | 1,587        | 0.00            |
| USD 1,930,434  | Federal National Mortgage Association, 4.000%, 01/03/46 | 2,087,681    | 0.05            | USD 288  | Freddie Mac Gold Pool, 4.500%, 01/06/22 | 301          | 0.00            |
| USD 1,341,249  | Federal National Mortgage Association, 5.000%, 01/08/49 | 1,465,457    | 0.03            | USD 3,626  | Freddie Mac Gold Pool, 4.000%, 01/05/23 | 3,861        | 0.00            |
| USD 3,703,541  | Federal National Mortgage Association, 3.000%, 01/01/50 | 3,860,263    | 0.08            | USD 2,852  | Freddie Mac Gold Pool, 5.000%, 01/05/23 | 2,971        | 0.00            |
| USD 388,951  | FNMA Pool AS6730, 3.500%, 01/02/46                      | 413,353      | 0.01            | USD 5,868  | Freddie Mac Gold Pool, 4.500%, 01/03/24 | 6,154        | 0.00            |
| USD 801,997  | FNMA Pool BC0326, 3.500%, 01/12/45                      | 855,542      | 0.02            | USD 4,863  | Freddie Mac Gold Pool, 4.000%, 01/06/24 | 5,166        | 0.00            |
| USD 851,558  | FNMA Pool BD2446, 3.000%, 01/01/47                      | 895,650      | 0.02            | USD 880  | Freddie Mac Gold Pool, 4.000%, 01/08/24 | 935          | 0.00            |
| USD 3,363,897  | FNMA POOL BK8390, 2.000%, perpetual                     | 3,400,218    | 0.07            | USD 528  | Freddie Mac Gold Pool, 4.500%, 01/09/24 | 553          | 0.00            |
| USD 925,000  | FNMA POOL BQ8120, 2.000%, perpetual                     | 955,572      | 0.02            | USD 97,948   | Freddie Mac Gold Pool, 4.000%, 01/07/25 | 104,087      | 0.00            |

## Schedule of Investments *(continued)* as at 30 June 2021 (Expressed in US Dollar)

| Quantity  | Description                             | Market Value | % of Net 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> |   |              |                 |
| Asset Backed Obligations - 10.16% <i>(continued)</i>  |   |              |                 | Asset Backed Obligations - 10.16% <i>(continued)</i>  |   |              |                 |
| United States <i>(continued)</i>  |   |              |                 | United States <i>(continued)</i>  |   |              |                 |
| USD 46,340  | Freddie Mac Gold Pool, 4.000%, 01/09/25 | 49,270       | 0.00            | USD 876,808   | Freddie Mac Gold Pool, 3.500%, 01/06/33 | 937,017      | 0.02            |
| USD 22,910  | Freddie Mac Gold Pool, 4.000%, 01/04/26 | 24,418       | 0.00            | USD 39,811  | Freddie Mac Gold Pool, 5.500%, 01/06/33 | 45,923       | 0.00            |
| USD 23,495  | Freddie Mac Gold Pool, 4.000%, 01/04/26 | 25,053       | 0.00            | USD 2,982   | Freddie Mac Gold Pool, 5.000%, 01/08/33 | 3,412        | 0.00            |
| USD 45,070  | Freddie Mac Gold Pool, 4.000%, 01/04/26 | 48,057       | 0.00            | USD 17,098  | Freddie Mac Gold Pool, 5.500%, 01/08/33 | 19,771       | 0.00            |
| USD 103,181   | Freddie Mac Gold Pool, 4.500%, 01/05/26 | 108,212      | 0.00            | USD 510,608   | Freddie Mac Gold Pool, 3.500%, 01/09/33 | 545,671      | 0.01            |
| USD 21,018  | Freddie Mac Gold Pool, 3.000%, 01/09/26 | 22,102       | 0.00            | USD 752   | Freddie Mac Gold Pool, 5.500%, 01/09/33 | 869          | 0.00            |
| USD 44,406  | Freddie Mac Gold Pool, 3.000%, 01/01/27 | 46,698       | 0.00            | USD 8,503   | Freddie Mac Gold Pool, 5.000%, 01/10/33 | 9,722        | 0.00            |
| USD 21,566  | Freddie Mac Gold Pool, 3.000%, 01/03/27 | 22,681       | 0.00            | USD 30,084  | Freddie Mac Gold Pool, 5.000%, 01/11/33 | 34,534       | 0.00            |
| USD 67,356  | Freddie Mac Gold Pool, 3.000%, 01/03/27 | 70,988       | 0.00            | USD 2,109   | Freddie Mac Gold Pool, 5.500%, 01/11/33 | 2,355        | 0.00            |
| USD 278,416   | Freddie Mac Gold Pool, 3.000%, 01/12/27 | 292,854      | 0.01            | USD 1,323   | Freddie Mac Gold Pool, 5.500%, 01/02/34 | 1,489        | 0.00            |
| USD 34,922  | Freddie Mac Gold Pool, 2.500%, 01/08/28 | 36,425       | 0.00            | USD 4,937   | Freddie Mac Gold Pool, 5.500%, 01/03/34 | 5,684        | 0.00            |
| USD 490,212   | Freddie Mac Gold Pool, 2.500%, 01/08/28 | 511,897      | 0.01            | USD 9,970   | Freddie Mac Gold Pool, 5.000%, 01/05/34 | 11,428       | 0.00            |
| USD 249,443   | Freddie Mac Gold Pool, 2.500%, 01/09/28 | 260,477      | 0.01            | USD 692   | Freddie Mac Gold Pool, 5.000%, 01/12/34 | 787          | 0.00            |
| USD 103,150   | Freddie Mac Gold Pool, 3.500%, 01/09/28 | 111,477      | 0.00            | USD 7,991   | Freddie Mac Gold Pool, 5.500%, 01/12/34 | 9,246        | 0.00            |
| USD 39,501  | Freddie Mac Gold Pool, 3.000%, 01/01/29 | 41,787       | 0.00            | USD 7,371   | Freddie Mac Gold Pool, 5.500%, 01/02/35 | 8,550        | 0.00            |
| USD 19,752  | Freddie Mac Gold Pool, 3.000%, 01/01/29 | 20,908       | 0.00            | USD 31,045  | Freddie Mac Gold Pool, 6.000%, 01/05/35 | 36,469       | 0.00            |
| USD 107,081   | Freddie Mac Gold Pool, 3.000%, 01/02/29 | 112,927      | 0.00            | USD 22,876  | Freddie Mac Gold Pool, 5.500%, 01/07/35 | 26,548       | 0.00            |
| USD 155,281   | Freddie Mac Gold Pool, 3.000%, 01/03/29 | 164,369      | 0.00            | USD 9,220   | Freddie Mac Gold Pool, 5.000%, 01/09/35 | 10,488       | 0.00            |
| USD 1,988   | Freddie Mac Gold Pool, 5.000%, 01/04/29 | 2,202        | 0.00            | USD 12,613  | Freddie Mac Gold Pool, 5.000%, 01/10/35 | 14,348       | 0.00            |
| USD 108,911   | Freddie Mac Gold Pool, 3.500%, 01/09/29 | 117,581      | 0.00            | USD 2,034   | Freddie Mac Gold Pool, 5.500%, 01/12/35 | 2,270        | 0.00            |
| USD 119,560   | Freddie Mac Gold Pool, 2.500%, 01/10/29 | 124,992      | 0.00            | USD 4,609   | Freddie Mac Gold Pool, 6.000%, 01/01/36 | 5,283        | 0.00            |
| USD 44,062  | Freddie Mac Gold Pool, 3.500%, 01/12/29 | 47,197       | 0.00            | USD 10,962  | Freddie Mac Gold Pool, 5.500%, 01/02/36 | 12,659       | 0.00            |
| USD 205,787   | Freddie Mac Gold Pool, 3.500%, 01/02/30 | 220,767      | 0.01            | USD 7,537   | Freddie Mac Gold Pool, 5.500%, 01/04/36 | 8,744        | 0.00            |
| USD 302,137   | Freddie Mac Gold Pool, 2.500%, 01/01/31 | 316,180      | 0.01            | USD 11,974  | Freddie Mac Gold Pool, 4.500%, 01/05/36 | 13,195       | 0.00            |
| USD 738   | Freddie Mac Gold Pool, 6.500%, 01/01/32 | 854          | 0.00            | USD 3,329   | Freddie Mac Gold Pool, 5.500%, 01/08/36 | 3,717        | 0.00            |
| USD 7,202   | Freddie Mac Gold Pool, 5.500%, 01/02/32 | 8,073        | 0.00            | USD 127,917   | Freddie Mac Gold Pool, 5.000%, 01/03/37 | 145,577      | 0.00            |
| USD 9,135   | Freddie Mac Gold Pool, 6.500%, 01/03/32 | 10,478       | 0.00            | USD 10,877  | Freddie Mac Gold Pool, 5.500%, 01/03/37 | 12,614       | 0.00            |
| USD 4,074   | Freddie Mac Gold Pool, 6.500%, 01/08/32 | 4,567        | 0.00            | USD 9,933   | Freddie Mac Gold Pool, 4.500%, 01/04/37 | 10,745       | 0.00            |

## Schedule of Investments *(continued)*

as at 30 June 2021 (Expressed in US Dollar)

| Quantity  | Description                             | Market Value | % of Net 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> |   |              |                 |
| Asset Backed Obligations - 10.16% <i>(continued)</i>  |   |              |                 | Asset Backed Obligations - 10.16% <i>(continued)</i>  |   |              |                 |
| United States <i>(continued)</i>  |   |              |                 | United States <i>(continued)</i>  |   |              |                 |
| USD 5,680   | Freddie Mac Gold Pool, 5.500%, 01/04/37 | 6,498        | 0.00            | USD 3,478   | Freddie Mac Gold Pool, 6.000%, 01/07/39 | 4,133        | 0.00            |
| USD 5,304   | Freddie Mac Gold Pool, 5.500%, 01/04/37 | 6,160        | 0.00            | USD 7,613   | Freddie Mac Gold Pool, 4.500%, 01/09/39 | 8,419        | 0.00            |
| USD 760,184   | Freddie Mac Gold Pool, 4.000%, 01/05/37 | 825,963      | 0.02            | USD 37,085  | Freddie Mac Gold Pool, 4.500%, 01/10/39 | 41,416       | 0.00            |
| USD 23,764  | Freddie Mac Gold Pool, 5.000%, 01/06/37 | 27,166       | 0.00            | USD 57,198  | Freddie Mac Gold Pool, 4.500%, 01/10/39 | 63,436       | 0.00            |
| USD 1,927   | Freddie Mac Gold Pool, 5.000%, 01/07/37 | 2,197        | 0.00            | USD 16,332  | Freddie Mac Gold Pool, 4.500%, 01/12/39 | 18,113       | 0.00            |
| USD 1,896   | Freddie Mac Gold Pool, 5.500%, 01/07/37 | 2,202        | 0.00            | USD 106,697   | Freddie Mac Gold Pool, 4.500%, 01/01/40 | 119,167      | 0.00            |
| USD 13,675  | Freddie Mac Gold Pool, 7.000%, 01/08/37 | 16,190       | 0.00            | USD 11,012  | Freddie Mac Gold Pool, 4.500%, 01/02/40 | 12,206       | 0.00            |
| USD 1,366   | Freddie Mac Gold Pool, 5.500%, 01/11/37 | 1,590        | 0.00            | USD 10,376  | Freddie Mac Gold Pool, 4.500%, 01/04/40 | 11,500       | 0.00            |
| USD 38,192  | Freddie Mac Gold Pool, 6.000%, 01/12/37 | 45,087       | 0.00            | USD 15,635  | Freddie Mac Gold Pool, 6.000%, 01/04/40 | 18,637       | 0.00            |
| USD 42,027  | Freddie Mac Gold Pool, 5.500%, 01/01/38 | 48,818       | 0.00            | USD 101,492   | Freddie Mac Gold Pool, 5.500%, 01/05/40 | 118,078      | 0.00            |
| USD 11,873  | Freddie Mac Gold Pool, 5.000%, 01/02/38 | 13,513       | 0.00            | USD 83,934  | Freddie Mac Gold Pool, 6.000%, 01/05/40 | 99,127       | 0.00            |
| USD 1,670   | Freddie Mac Gold Pool, 5.000%, 01/04/38 | 1,900        | 0.00            | USD 149,274   | Freddie Mac Gold Pool, 4.500%, 01/06/40 | 166,692      | 0.00            |
| USD 39,618  | Freddie Mac Gold Pool, 4.500%, 01/06/38 | 43,691       | 0.00            | USD 44,743  | Freddie Mac Gold Pool, 5.000%, 01/06/40 | 50,924       | 0.00            |
| USD 2,640   | Freddie Mac Gold Pool, 5.500%, 01/07/38 | 3,077        | 0.00            | USD 81,307  | Freddie Mac Gold Pool, 4.500%, 01/07/40 | 90,119       | 0.00            |
| USD 2,452   | Freddie Mac Gold Pool, 4.500%, 01/09/38 | 2,736        | 0.00            | USD 1,279   | Freddie Mac Gold Pool, 5.000%, 01/08/40 | 1,458        | 0.00            |
| USD 14,235  | Freddie Mac Gold Pool, 5.500%, 01/11/38 | 15,928       | 0.00            | USD 87,507  | Freddie Mac Gold Pool, 4.000%, 01/10/40 | 95,737       | 0.00            |
| USD 385,244   | Freddie Mac Gold Pool, 5.500%, 01/11/38 | 449,678      | 0.01            | USD 100,858   | Freddie Mac Gold Pool, 4.500%, 01/11/40 | 112,649      | 0.00            |
| USD 153,526   | Freddie Mac Gold Pool, 5.000%, 01/01/39 | 174,728      | 0.00            | USD 8,371   | Freddie Mac Gold Pool, 4.000%, 01/01/41 | 9,125        | 0.00            |
| USD 50,894  | Freddie Mac Gold Pool, 4.500%, 01/02/39 | 56,756       | 0.00            | USD 89,594  | Freddie Mac Gold Pool, 4.000%, 01/02/41 | 98,019       | 0.00            |
| USD 5,940   | Freddie Mac Gold Pool, 4.500%, 01/02/39 | 6,634        | 0.00            | USD 82,918  | Freddie Mac Gold Pool, 4.000%, 01/04/41 | 90,718       | 0.00            |
| USD 17,065  | Freddie Mac Gold Pool, 4.500%, 01/02/39 | 18,857       | 0.00            | USD 246,548   | Freddie Mac Gold Pool, 5.000%, 01/04/41 | 282,699      | 0.01            |
| USD 1,208   | Freddie Mac Gold Pool, 4.500%, 01/03/39 | 1,335        | 0.00            | USD 50,344  | Freddie Mac Gold Pool, 4.500%, 01/05/41 | 55,816       | 0.00            |
| USD 24,455  | Freddie Mac Gold Pool, 5.000%, 01/03/39 | 27,833       | 0.00            | USD 138,143   | Freddie Mac Gold Pool, 4.500%, 01/06/41 | 150,714      | 0.00            |
| USD 70,499  | Freddie Mac Gold Pool, 4.500%, 01/04/39 | 78,630       | 0.00            | USD 100,578   | Freddie Mac Gold Pool, 5.000%, 01/07/41 | 113,701      | 0.00            |
| USD 10,584  | Freddie Mac Gold Pool, 4.000%, 01/05/39 | 11,582       | 0.00            | USD 32,318  | Freddie Mac Gold Pool, 4.000%, 01/08/41 | 35,387       | 0.00            |
| USD 5,914   | Freddie Mac Gold Pool, 4.500%, 01/06/39 | 6,605        | 0.00            | USD 139,643   | Freddie Mac Gold Pool, 4.500%, 01/09/41 | 154,818      | 0.00            |
| USD 17,493  | Freddie Mac Gold Pool, 4.500%, 01/06/39 | 19,401       | 0.00            | USD 283,744   | Freddie Mac Gold Pool, 4.000%, 01/04/42 | 310,449      | 0.01            |
| USD 137,907   | Freddie Mac Gold Pool, 4.000%, 01/07/39 | 151,734      | 0.00            | USD 27,606  | Freddie Mac Gold Pool, 3.500%, 01/07/42 | 29,637       | 0.00            |

## Schedule of Investments *(continued)* as at 30 June 2021 (Expressed in US Dollar)

| Quantity  | Description                             | Market Value | % of Net 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> |  |              |                 |
| Asset Backed Obligations - 10.16% <i>(continued)</i>  |   |              |                 | Asset Backed Obligations - 10.16% <i>(continued)</i>  |  |              |                 |
| United States <i>(continued)</i>  |   |              |                 | United States <i>(continued)</i>  |  |              |                 |
| USD 352,649   | Freddie Mac Gold Pool, 3.500%, 01/10/42 | 378,588      | 0.01            | USD 104,127   | Freddie Mac Gold Pool, 3.500%, 01/10/45  | 111,125      | 0.00            |
| USD 227,305   | Freddie Mac Gold Pool, 3.000%, 01/03/43 | 241,399      | 0.01            | USD 373,042   | Freddie Mac Gold Pool, 4.000%, 01/10/45  | 403,719      | 0.01            |
| USD 20,883  | Freddie Mac Gold Pool, 3.000%, 01/03/43 | 22,218       | 0.00            | USD 354,454   | Freddie Mac Gold Pool, 3.500%, 01/12/45  | 382,316      | 0.01            |
| USD 287,484   | Freddie Mac Gold Pool, 3.500%, 01/04/43 | 308,605      | 0.01            | USD 255,462   | Freddie Mac Gold Pool, 4.000%, 01/12/45  | 276,470      | 0.01            |
| USD 952,061   | Freddie Mac Gold Pool, 3.000%, 01/07/43 | 1,011,091    | 0.02            | USD 263,638   | Freddie Mac Gold Pool, 3.500%, 01/06/46  | 280,274      | 0.01            |
| USD 27,484  | Freddie Mac Gold Pool, 3.000%, 01/08/43 | 29,188       | 0.00            | USD 682,607   | Freddie Mac Gold Pool, 3.000%, 01/10/46  | 718,247      | 0.02            |
| USD 175,145   | Freddie Mac Gold Pool, 3.000%, 01/08/43 | 186,003      | 0.00            | USD 613,706   | Freddie Mac Gold Pool, 3.500%, 01/02/47  | 652,407      | 0.01            |
| USD 246,763   | Freddie Mac Gold Pool, 3.500%, 01/08/43 | 264,893      | 0.01            | USD 368,224   | Freddie Mac Gold Pool, 4.000%, 01/06/47  | 394,025      | 0.01            |
| USD 238,095   | Freddie Mac Gold Pool, 3.000%, 01/09/43 | 252,857      | 0.01            | USD 118,805   | Freddie Mac Gold Pool, 3.500%, 01/08/47  | 125,639      | 0.00            |
| USD 133,295   | Freddie Mac Gold Pool, 3.000%, 01/09/43 | 141,717      | 0.00            | USD 312,426   | Freddie Mac Gold Pool, 4.000%, 01/08/47  | 334,318      | 0.01            |
| USD 344,296   | Freddie Mac Gold Pool, 3.500%, 01/09/43 | 369,593      | 0.01            | USD 420,327   | Freddie Mac Gold Pool, 4.000%, 01/09/47  | 449,779      | 0.01            |
| USD 759,271   | Freddie Mac Gold Pool, 3.000%, 01/10/43 | 806,348      | 0.02            | USD 1,000,000   | Freddie Mac Multifamily Structured Pass Through Certificates, 3.531%, 25/07/23 | 1,052,920    | 0.02            |
| USD 36,125  | Freddie Mac Gold Pool, 4.500%, 01/10/43 | 40,147       | 0.00            | USD 1,000,000   | Freddie Mac Multifamily Structured Pass Through Certificates, 3.413%, 25/12/26 | 1,114,599    | 0.02            |
| USD 24,878  | Freddie Mac Gold Pool, 4.500%, 01/10/43 | 27,863       | 0.00            | USD 375,653   | Freddie Mac Pool, 3.000%, 01/07/37   | 395,484      | 0.01            |
| USD 6,582   | Freddie Mac Gold Pool, 4.500%, 01/12/43 | 7,318        | 0.00            | USD 4,773,170   | Freddie Mac Pool, 3.500%, 01/06/47   | 5,092,147    | 0.11            |
| USD 9,212   | Freddie Mac Gold Pool, 4.500%, 01/12/43 | 10,196       | 0.00            | USD 1,829,914   | Freddie Mac Pool, 3.000%, 01/10/49   | 1,907,447    | 0.04            |
| USD 128,271   | Freddie Mac Gold Pool, 4.500%, 01/03/44 | 141,664      | 0.00            | USD 4,745,045   | Freddie Mac Pool, 3.000%, perpetual  | 4,983,781    | 0.11            |
| USD 82,865  | Freddie Mac Gold Pool, 4.000%, 01/05/44 | 89,988       | 0.00            | USD 1,244,770   | Freddie Mac Pool, 3.000%, perpetual  | 1,312,817    | 0.03            |
| USD 316,072   | Freddie Mac Gold Pool, 4.000%, 01/05/44 | 343,242      | 0.01            | USD 2,386,729   | Freddie Mac Pool, 3.500%, perpetual  | 2,511,768    | 0.06            |
| USD 153,614   | Freddie Mac Gold Pool, 3.500%, 01/06/44 | 164,461      | 0.00            | USD 2,948,450   | Freddie Mac Pool, 3.000%, perpetual  | 3,072,912    | 0.07            |
| USD 169,629   | Freddie Mac Gold Pool, 3.500%, 01/08/44 | 181,607      | 0.00            | USD 2,333,451   | Freddie Mac Pool, 2.500%, perpetual  | 2,413,530    | 0.05            |
| USD 236,338   | Freddie Mac Gold Pool, 3.500%, 01/11/44 | 253,027      | 0.01            | USD 2,674,344   | Freddie Mac Pool, 2.500%, perpetual  | 2,766,287    | 0.06            |
| USD 274,930   | Freddie Mac Gold Pool, 4.000%, 01/12/44 | 298,563      | 0.01            | USD 3,950,054   | Freddie Mac Pool, 2.000%, perpetual  | 3,992,696    | 0.09            |
| USD 189,728   | Freddie Mac Gold Pool, 3.500%, 01/01/45 | 203,127      | 0.01            | USD 6,824,425   | Freddie Mac Pool, 1.500%, perpetual  | 6,696,011    | 0.15            |
| USD 293,575   | Freddie Mac Gold Pool, 3.500%, 01/02/45 | 314,307      | 0.01            | USD 1,700,000   | GNMA II TBA 30 YR 3, 3.000%, 21/07/51  | 1,773,304    | 0.04            |
| USD 294,138   | Freddie Mac Gold Pool, 4.000%, 01/04/45 | 318,326      | 0.01            | USD 6,000,000   | Ginnie Mae, 2.000%, perpetual  | 6,109,680    | 0.13            |
| USD 370,907   | Freddie Mac Gold Pool, 3.500%, 01/07/45 | 400,049      | 0.01            | USD 5,000,000   | Ginnie Mae, 2.500%, perpetual  | 5,171,700    | 0.11            |
| USD 472,605   | Freddie Mac Gold Pool, 3.500%, 01/07/45 | 504,368      | 0.01            | USD 2,647   | Ginnie Mae I Pool, 6.000%, 15/12/28  | 2,963        | 0.00            |



## Schedule of Investments *(continued)*

as at 30 June 2021 (Expressed in US Dollar)

| Quantity  | Description                         | Market Value | % of Net 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> |                                     |              |                 |
| Asset Backed Obligations - 10.16% <i>(continued)</i>  |                                     |              |                 | Asset Backed Obligations - 10.16% <i>(continued)</i>  |                                     |              |                 |
| United States <i>(continued)</i>  |                                     |              |                 | United States <i>(continued)</i>  |                                     |              |                 |
| USD 325   | Ginnie Mae I Pool, 6.000%, 15/01/29 | 364          | 0.00            | USD 17,205  | Ginnie Mae I Pool, 5.500%, 15/02/38 | 20,025       | 0.00            |
| USD 136   | Ginnie Mae I Pool, 7.000%, 15/07/31 | 162          | 0.00            | USD 12,771  | Ginnie Mae I Pool, 5.000%, 15/03/38 | 14,786       | 0.00            |
| USD 25,365  | Ginnie Mae I Pool, 6.000%, 15/02/32 | 28,757       | 0.00            | USD 62,173  | Ginnie Mae I Pool, 5.500%, 15/04/38 | 73,115       | 0.00            |
| USD 6,352   | Ginnie Mae I Pool, 6.000%, 15/04/32 | 7,560        | 0.00            | USD 49,877  | Ginnie Mae I Pool, 5.000%, 15/06/38 | 58,087       | 0.00            |
| USD 25,766  | Ginnie Mae I Pool, 7.000%, 15/07/32 | 26,253       | 0.00            | USD 25,062  | Ginnie Mae I Pool, 5.500%, 15/06/38 | 29,048       | 0.00            |
| USD 315   | Ginnie Mae I Pool, 5.500%, 15/10/32 | 352          | 0.00            | USD 41,277  | Ginnie Mae I Pool, 5.500%, 15/07/38 | 47,790       | 0.00            |
| USD 11,008  | Ginnie Mae I Pool, 6.000%, 15/10/32 | 12,359       | 0.00            | USD 10,628  | Ginnie Mae I Pool, 5.000%, 15/08/38 | 11,991       | 0.00            |
| USD 5,681   | Ginnie Mae I Pool, 7.000%, 15/11/32 | 6,743        | 0.00            | USD 46,110  | Ginnie Mae I Pool, 5.500%, 15/11/38 | 53,354       | 0.00            |
| USD 392   | Ginnie Mae I Pool, 5.500%, 15/05/33 | 454          | 0.00            | USD 24,321  | Ginnie Mae I Pool, 5.500%, 15/12/38 | 28,437       | 0.00            |
| USD 348   | Ginnie Mae I Pool, 5.500%, 15/05/33 | 405          | 0.00            | USD 62,462  | Ginnie Mae I Pool, 4.500%, 15/01/39 | 70,316       | 0.00            |
| USD 16,352  | Ginnie Mae I Pool, 5.500%, 15/07/33 | 18,970       | 0.00            | USD 66,962  | Ginnie Mae I Pool, 5.500%, 15/01/39 | 78,153       | 0.00            |
| USD 381   | Ginnie Mae I Pool, 6.000%, 15/07/33 | 428          | 0.00            | USD 7,645   | Ginnie Mae I Pool, 5.500%, 15/01/39 | 8,962        | 0.00            |
| USD 7,899   | Ginnie Mae I Pool, 6.000%, 15/07/33 | 8,867        | 0.00            | USD 1,577   | Ginnie Mae I Pool, 4.500%, 15/03/39 | 1,771        | 0.00            |
| USD 26,363  | Ginnie Mae I Pool, 6.000%, 15/09/33 | 30,608       | 0.00            | USD 97,770  | Ginnie Mae I Pool, 5.000%, 15/03/39 | 112,444      | 0.00            |
| USD 13,710  | Ginnie Mae I Pool, 5.500%, 15/02/34 | 15,329       | 0.00            | USD 22,341  | Ginnie Mae I Pool, 4.500%, 15/04/39 | 25,021       | 0.00            |
| USD 5,613   | Ginnie Mae I Pool, 5.500%, 15/04/34 | 6,547        | 0.00            | USD 253,467   | Ginnie Mae I Pool, 5.000%, 15/04/39 | 291,235      | 0.01            |
| USD 14,635  | Ginnie Mae I Pool, 5.500%, 15/05/34 | 16,353       | 0.00            | USD 1,828   | Ginnie Mae I Pool, 4.500%, 15/05/39 | 2,052        | 0.00            |
| USD 29,711  | Ginnie Mae I Pool, 5.000%, 15/06/34 | 34,390       | 0.00            | USD 26,467  | Ginnie Mae I Pool, 4.500%, 15/07/39 | 29,642       | 0.00            |
| USD 6,681   | Ginnie Mae I Pool, 5.000%, 15/08/35 | 7,538        | 0.00            | USD 16,532  | Ginnie Mae I Pool, 5.000%, 15/08/39 | 18,859       | 0.00            |
| USD 659   | Ginnie Mae I Pool, 4.500%, 15/09/35 | 730          | 0.00            | USD 39,275  | Ginnie Mae I Pool, 4.500%, 15/10/39 | 44,464       | 0.00            |
| USD 22,013  | Ginnie Mae I Pool, 5.500%, 15/06/36 | 24,608       | 0.00            | USD 1,546   | Ginnie Mae I Pool, 4.500%, 15/10/39 | 1,732        | 0.00            |
| USD 2,166   | Ginnie Mae I Pool, 6.000%, 15/06/36 | 2,568        | 0.00            | USD 68,432  | Ginnie Mae I Pool, 4.500%, 15/12/39 | 76,793       | 0.00            |
| USD 4,757   | Ginnie Mae I Pool, 6.000%, 15/08/36 | 5,525        | 0.00            | USD 33,249  | Ginnie Mae I Pool, 5.000%, 15/02/40 | 37,557       | 0.00            |
| USD 64,786  | Ginnie Mae I Pool, 6.000%, 15/01/37 | 76,549       | 0.00            | USD 127,620   | Ginnie Mae I Pool, 5.000%, 15/02/40 | 147,293      | 0.00            |
| USD 211   | Ginnie Mae I Pool, 5.500%, 15/04/37 | 236          | 0.00            | USD 61,432  | Ginnie Mae I Pool, 5.000%, 15/04/40 | 70,897       | 0.00            |
| USD 1,026   | Ginnie Mae I Pool, 5.500%, 15/08/37 | 1,154        | 0.00            | USD 33,763  | Ginnie Mae I Pool, 4.500%, 15/05/40 | 38,010       | 0.00            |
| USD 36,651  | Ginnie Mae I Pool, 6.000%, 15/12/37 | 43,588       | 0.00            | USD 16,222  | Ginnie Mae I Pool, 4.500%, 15/07/40 | 18,310       | 0.00            |
| USD 43,373  | Ginnie Mae I Pool, 5.500%, 15/01/38 | 50,467       | 0.00            | USD 23,620  | Ginnie Mae I Pool, 4.500%, 15/07/40 | 26,277       | 0.00            |

## Schedule of Investments *(continued)*

as at 30 June 2021 (Expressed in US Dollar)

| Quantity  | Description                          | Market Value | % of Net 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> |                                      |              |                 |
| Asset Backed Obligations - 10.16% <i>(continued)</i>  |                                      |              |                 | Asset Backed Obligations - 10.16% <i>(continued)</i>  |                                      |              |                 |
| United States <i>(continued)</i>  |                                      |              |                 | United States <i>(continued)</i>  |                                      |              |                 |
| USD 1,128   | Ginnie Mae I Pool, 4.500%, 15/07/40  | 1,257        | 0.00            | USD 43,091  | Ginnie Mae II Pool, 4.000%, 20/07/42 | 47,187       | 0.00            |
| USD 106,379   | Ginnie Mae I Pool, 4.500%, 15/07/40  | 120,071      | 0.00            | USD 112,028   | Ginnie Mae II Pool, 3.000%, 20/08/42 | 119,503      | 0.00            |
| USD 47,385  | Ginnie Mae I Pool, 4.500%, 15/07/40  | 53,075       | 0.00            | USD 106,668   | Ginnie Mae II Pool, 3.500%, 20/10/42 | 115,519      | 0.00            |
| USD 56,971  | Ginnie Mae I Pool, 4.500%, 15/07/40  | 63,915       | 0.00            | USD 115,539   | Ginnie Mae II Pool, 3.000%, 20/12/42 | 123,248      | 0.00            |
| USD 34,866  | Ginnie Mae I Pool, 4.000%, 15/08/40  | 38,494       | 0.00            | USD 510,621   | Ginnie Mae II Pool, 3.000%, 20/01/43 | 544,690      | 0.01            |
| USD 28,320  | Ginnie Mae I Pool, 4.000%, 15/01/41  | 31,433       | 0.00            | USD 100,755   | Ginnie Mae II Pool, 3.500%, 20/02/43 | 109,115      | 0.00            |
| USD 73,729  | Ginnie Mae I Pool, 4.500%, 15/01/41  | 82,510       | 0.00            | USD 144,498   | Ginnie Mae II Pool, 3.000%, 20/03/43 | 153,799      | 0.00            |
| USD 133,705   | Ginnie Mae I Pool, 6.000%, 15/03/41  | 158,338      | 0.00            | USD 510,227   | Ginnie Mae II Pool, 3.000%, 20/03/43 | 550,525      | 0.01            |
| USD 96,624  | Ginnie Mae I Pool, 4.500%, 15/06/41  | 108,257      | 0.00            | USD 175,946   | Ginnie Mae II Pool, 3.500%, 20/03/43 | 191,527      | 0.00            |
| USD 30,294  | Ginnie Mae I Pool, 4.500%, 15/07/41  | 34,195       | 0.00            | USD 459,583   | Ginnie Mae II Pool, 3.500%, 20/05/43 | 496,213      | 0.01            |
| USD 24,108  | Ginnie Mae I Pool, 4.500%, 15/07/41  | 27,226       | 0.00            | USD 477,305   | Ginnie Mae II Pool, 4.000%, 20/05/43 | 518,188      | 0.01            |
| USD 99,970  | Ginnie Mae I Pool, 4.500%, 15/07/41  | 111,227      | 0.00            | USD 459,433   | Ginnie Mae II Pool, 3.000%, 20/06/43 | 489,006      | 0.01            |
| USD 102,729   | Ginnie Mae I Pool, 4.500%, 15/07/41  | 115,193      | 0.00            | USD 416,563   | Ginnie Mae II Pool, 3.500%, 20/06/43 | 449,764      | 0.01            |
| USD 35,906  | Ginnie Mae I Pool, 4.500%, 15/10/41  | 39,863       | 0.00            | USD 36,999  | Ginnie Mae II Pool, 5.000%, 20/07/43 | 42,028       | 0.00            |
| USD 195,623   | Ginnie Mae I Pool, 3.500%, 15/02/42  | 213,203      | 0.01            | USD 62,003  | Ginnie Mae II Pool, 4.000%, 20/08/43 | 67,765       | 0.00            |
| USD 419,460   | Ginnie Mae I Pool, 3.000%, 15/05/42  | 445,088      | 0.01            | USD 265,109   | Ginnie Mae II Pool, 3.500%, 20/09/43 | 286,239      | 0.01            |
| USD 59,445  | Ginnie Mae I Pool, 3.500%, 15/06/42  | 64,787       | 0.00            | USD 38,849  | Ginnie Mae II Pool, 4.500%, 20/10/43 | 43,175       | 0.00            |
| USD 37,601  | Ginnie Mae I Pool, 3.500%, 15/07/42  | 40,980       | 0.00            | USD 76,370  | Ginnie Mae II Pool, 4.500%, 20/11/43 | 84,875       | 0.00            |
| USD 47,632  | Ginnie Mae I Pool, 3.500%, 15/04/43  | 51,690       | 0.00            | USD 74,627  | Ginnie Mae II Pool, 4.500%, 20/01/44 | 82,938       | 0.00            |
| USD 163,565   | Ginnie Mae I Pool, 3.000%, 15/07/43  | 172,340      | 0.00            | USD 136,842   | Ginnie Mae II Pool, 4.000%, 20/02/44 | 149,558      | 0.00            |
| USD 305,897   | Ginnie Mae I Pool, 4.000%, 15/07/44  | 335,618      | 0.01            | USD 30,297  | Ginnie Mae II Pool, 4.000%, 20/03/44 | 32,952       | 0.00            |
| USD 155,573   | Ginnie Mae I Pool, 4.000%, 15/05/45  | 169,927      | 0.00            | USD 62,366  | Ginnie Mae II Pool, 4.000%, 20/05/44 | 67,832       | 0.00            |
| USD 315,341   | Ginnie Mae II Pool, 4.000%, 20/01/41 | 346,743      | 0.01            | USD 64,950  | Ginnie Mae II Pool, 4.000%, 20/06/44 | 70,642       | 0.00            |
| USD 56,294  | Ginnie Mae II Pool, 4.500%, 20/04/41 | 62,833       | 0.00            | USD 96,513  | Ginnie Mae II Pool, 5.000%, 20/06/44 | 109,641      | 0.00            |
| USD 40,829  | Ginnie Mae II Pool, 5.000%, 20/06/41 | 46,260       | 0.00            | USD 248,753   | Ginnie Mae II Pool, 4.000%, 20/08/44 | 270,556      | 0.01            |
| USD 85,285  | Ginnie Mae II Pool, 4.000%, 20/11/41 | 93,492       | 0.00            | USD 312,231   | Ginnie Mae II Pool, 3.500%, 20/10/44 | 334,738      | 0.01            |
| USD 106,268   | Ginnie Mae II Pool, 4.000%, 20/04/42 | 116,371      | 0.00            | USD 42,600  | Ginnie Mae II Pool, 4.000%, 20/10/44 | 46,334       | 0.00            |
| USD 1,428,453   | Ginnie Mae II Pool, 3.500%, 20/05/42 | 1,554,993    | 0.03            | USD 90,744  | Ginnie Mae II Pool, 4.500%, 20/11/44 | 99,610       | 0.00            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description                          | Market Value | % of Net Assets | Quantity   | Description                            | Market Value | % of Net Assets |
|--|--------------------------------------|--------------|-----------------|--|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or 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 - 10.16% (continued)  |                                      |              |                 | Asset Backed Obligations - 10.16% (continued)  |  |              |                 |
| United States (continued)  |                                      |              |                 | United States (continued)  |  |              |                 |
| USD 92,933   | Ginnie Mae II Pool, 3.000%, 20/12/44 | 98,452       | 0.00            | USD 1,448,444  | Ginnie Mae II Pool, 3.500%, 20/08/49   | 1,534,711    | 0.03            |
| USD 197,043  | Ginnie Mae II Pool, 3.500%, 20/12/44 | 211,246      | 0.01            | USD 897,988  | Ginnie Mae II Pool, 3.500%, 20/09/49   | 950,714      | 0.02            |
| USD 252,236  | Ginnie Mae II Pool, 4.000%, 20/12/44 | 274,344      | 0.01            | USD 953,618  | Ginnie Mae II Pool, 3.500%, 20/10/49   | 1,009,611    | 0.02            |
| USD 65,809   | Ginnie Mae II Pool, 4.500%, 20/12/44 | 72,239       | 0.00            | USD 797,854  | Ginnie Mae II Pool, 3.500%, 20/11/49   | 844,028      | 0.02            |
| USD 89,980   | Ginnie Mae II Pool, 4.000%, 20/02/45 | 97,867       | 0.00            | USD 2,128,894  | Ginnie Mae II Pool, 3.000%, 20/12/49   | 2,223,786    | 0.05            |
| USD 189,912  | Ginnie Mae II Pool, 3.500%, 20/03/45 | 202,514      | 0.01            | USD 5,078,033  | Ginnie Mae II Pool, 3.000%, perpetual  | 5,304,377    | 0.12            |
| USD 475,518  | Ginnie Mae II Pool, 3.500%, 20/04/45 | 511,646      | 0.01            | USD 4,628,007  | Ginnie Mae II Pool, 3.000%, perpetual  | 4,833,661    | 0.11            |
| USD 291,260  | Ginnie Mae II Pool, 3.000%, 20/06/45 | 308,398      | 0.01            | USD 6,820,053  | Ginnie Mae II Pool, 2.500%, perpetual  | 7,056,269    | 0.15            |
| USD 407,047  | Ginnie Mae II Pool, 3.500%, 20/06/45 | 434,059      | 0.01            | USD 3,993,230  | Ginnie Mae II Pool, 2.500%, perpetual  | 4,131,537    | 0.09            |
| USD 511,791  | Ginnie Mae II Pool, 3.000%, 20/07/45 | 541,906      | 0.01            | USD 447,044  | GNMA II Pool MA2753, 3.000%, 20/04/45  | 473,349      | 0.01            |
| USD 3,653,720  | Ginnie Mae II Pool, 3.500%, 20/06/46 | 3,888,543    | 0.09            | USD 323,793  | GNMA II Pool MA3173, 3.500%, 20/10/45  | 345,281      | 0.01            |
| USD 377,052  | Ginnie Mae II Pool, 3.000%, 20/10/46 | 397,143      | 0.01            | USD 232,826  | GNMA II Pool MA3174, 4.000%, 20/10/45  | 252,920      | 0.01            |
| USD 1,309,137  | Ginnie Mae II Pool, 3.500%, 20/10/46 | 1,393,274    | 0.03            | USD 288,739  | GNMA II Pool MA3521, 3.500%, 20/03/46  | 307,296      | 0.01            |
| USD 759,075  | Ginnie Mae II Pool, 3.000%, 20/11/46 | 799,523      | 0.02            | USD 3,068,904  | GNMA II Pool Ma3522, 4.000%, 20/03/46  | 3,333,764    | 0.07            |
| USD 261,328  | Ginnie Mae II Pool, 3.000%, 20/01/47 | 275,253      | 0.01            | USD 511,984  | GNMA II Pool MA3597, 3.500%, 20/04/46  | 544,889      | 0.01            |
| USD 628,636  | Ginnie Mae II Pool, 3.500%, 20/01/47 | 669,038      | 0.02            | USD 4,968,230  | GNMA II POOL MA4125, 2.500%, 20/12/46  | 5,178,553    | 0.11            |
| USD 665,488  | Ginnie Mae II Pool, 4.500%, 20/02/47 | 731,934      | 0.02            | USD 340,785  | GNMA II Pool MA4126, 3.000%, 20/12/46  | 358,944      | 0.01            |
| USD 301,255  | Ginnie Mae II Pool, 4.000%, 20/03/47 | 322,952      | 0.01            | USD 530,197  | GNMA II Pool MA4261, 3.000%, 20/02/47  | 558,448      | 0.01            |
| USD 473,107  | Ginnie Mae II Pool, 3.500%, 20/07/47 | 500,823      | 0.01            | USD 478,324  | GNMA II Pool MA4321, 3.500%, 20/03/47  | 506,346      | 0.01            |
| USD 2,150,348  | Ginnie Mae II Pool, 3.000%, 20/08/47 | 2,262,200    | 0.05            | USD 356,848  | GNMA II Pool MA4383, 4.000%, 20/04/47  | 380,886      | 0.01            |
| USD 612,890  | Ginnie Mae II Pool, 3.500%, 20/08/47 | 648,794      | 0.01            | USD 407,814  | GNMA II Pool MA4451, 3.500%, 20/05/47  | 431,704      | 0.01            |
| USD 552,288  | Ginnie Mae II Pool, 3.000%, 20/09/47 | 581,016      | 0.01            | USD 127,280  | GNMA II Pool MA4511, 4.000%, 20/06/47  | 135,854      | 0.00            |
| USD 155,842  | Ginnie Mae II Pool, 3.500%, 20/09/47 | 164,971      | 0.00            | USD 282,733  | GNMA II Pool MA4720, 4.000%, 20/09/47  | 301,778      | 0.01            |
| USD 341,803  | Ginnie Mae II Pool, 3.000%, 20/10/47 | 359,582      | 0.01            | USD 1,281,235  | Gnma II Pool Ma5528, 4.000%, 20/10/48  | 1,359,769    | 0.03            |
| USD 517,766  | Ginnie Mae II Pool, 4.500%, 20/12/47 | 558,434      | 0.01            | USD 2,648,741  | GNMA II POOL MA6474, 3.000%, 20/02/50  | 2,765,233    | 0.06            |
| USD 712,014  | Ginnie Mae II Pool, 3.500%, 20/01/48 | 753,726      | 0.02            | USD 2,445,294  | GNMA II POOL MA7135, 2.000%, 20/01/51  | 2,492,277    | 0.05            |
| USD 1,297,185  | Ginnie Mae II Pool, 4.000%, 20/09/48 | 1,377,199    | 0.03            | USD 4,965,913  | GNMA II POOL MA7311, 2.000%, perpetual | 5,061,471    | 0.11            |
| USD 1,654,445  | Ginnie Mae II Pool, 4.500%, 20/12/48 | 1,766,736    | 0.04            | USD 2,770,113  | GNMA II POOL MA7366, 2.000%, perpetual | 2,823,417    | 0.06            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description   | Market Value       | % of Net Assets | Quantity   | Description   | Market Value | % of Net Assets |
|--|---|--------------------|-----------------|--|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or 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 - 10.16% (continued)  |   |                    |                 | Mortgage Backed Securities - 0.40% (continued)   |   |              |                 |
| United States (continued)  |   |                    |                 | United States (continued)  |   |              |                 |
| USD 4,725,000  | GNMA II POOL MA7417, 2.000%, perpetual  | 4,815,922          | 0.11            | USD 1,600,000  | Freddie Mac Multifamily Structured Pass Through Certificates, 3.111%, 25/02/23  | 1,658,991    | 0.04            |
| USD 250,000  | GS Mortgage Securities Trust 2014-GC18, 4.074%, 10/01/47                      | 267,465            | 0.01            | USD 500,000  | Freddie Mac Multifamily Structured Pass Through Certificates, 3.250%, 25/04/23  | 521,621      | 0.01            |
| USD 700,000  | JPMBB Commercial Mortgage Securities Trust 2014-C18, 4.439%, 15/02/47         | 751,668            | 0.02            | USD 1,000,000  | Freddie Mac Multifamily Structured Pass Through Certificates, 3.060%, 25/07/23  | 1,044,265    | 0.02            |
| USD 1,000,000  | Morgan Stanley Bank of America Merrill Lynch Trust 2016-C30, 2.860%, 15/09/49 | 1,062,434          | 0.02            | USD 400,000  | Freddie Mac Multifamily Structured Pass Through Certificates, 3.208%, 25/02/26  | 435,981      | 0.01            |
| USD 200,000  | SG Commercial Mortgage Securities Trust 2016-C5, 3.055%, 10/10/48             | 212,540            | 0.01            | USD 200,000  | Freddie Mac Multifamily Structured Pass Through Certificates, 2.862%, 25/05/26  | 215,629      | 0.01            |
| USD 500,000  | Wells Fargo Commercial Mortgage Trust 2015-C31, 3.695%, 15/11/48              | 549,250            | 0.01            | USD 365,000  | Freddie Mac Multifamily Structured Pass Through Certificates, 3.303%, 25/11/27  | 408,374      | 0.01            |
| USD 200,000  | WFRBS Commercial Mortgage Trust 2012-C10, 3.241%, 15/12/45                    | 205,560            | 0.01            | USD 138,537  | Freddie Mac Multifamily Structured Pass Through Certificates, 2.903%, 25/06/29  | 152,824      | 0.00            |
| <b>Total United States</b>   |   | <b>467,931,135</b> | <b>10.16</b>    | USD 1,000,000  | Freddie Mac Multifamily Structured Pass Through Certificates, 2.673%, 25/09/29  | 1,089,264    | 0.02            |
| <b>Total Asset Backed Obligations</b>  |   | <b>468,014,010</b> | <b>10.16</b>    | USD 500,000  | Freddie Mac Multifamily Structured Pass Through Certificates, 2.537%, 25/10/29  | 538,950      | 0.01            |
| Mortgage Backed Securities - 0.40%   |   |                    |                 | USD 300,000  | Freddie Mac Multifamily Structured Pass Through Certificates, 3.542%, 25/03/34  | 354,393      | 0.01            |
| United States  |   |                    |                 | USD 1,000,000  | Freddie Mac Multifamily Structured Pass Through Certificates, 1.341%, perpetual | 986,776      | 0.02            |
| USD 400,000  | American Express, 2.350%, 15/05/25  | 410,844            | 0.01            | USD 500,000  | Freddie Mac Multifamily Structured Pass Through Certificates, 1.383%, perpetual | 494,787      | 0.01            |
| USD 191,107  | Bank, 4.231%, 15/09/60  | 221,435            | 0.01            | USD 1,500,000  | Freddie Mac Multifamily Structured Pass Through Certificates, 1.406%, perpetual | 1,485,840    | 0.03            |
| USD 350,000  | BANK 2017-BNK7, 3.175%, 15/09/60  | 378,603            | 0.01            | USD 320,000  | GS Mortgage Securities Trust 2013-GC16, 5.161%, 10/11/46                        | 339,142      | 0.01            |
| USD 100,000  | BANK 2018-BNK13, 4.217%, 15/08/61   | 115,276            | 0.00            | USD 186,000  | GS Mortgage Securities Trust 2014-GC18, 5.155%, 10/01/47                        | 142,454      | 0.00            |
| USD 200,000  | Benchmark 2018-B4 Mortgage Trust, 4.121%, 15/07/51                            | 229,156            | 0.01            | USD 71,999   | JP Morgan Chase Commercial Mortgage Securities Trust 2016-JP2, 2.713%, 15/08/49 | 75,116       | 0.00            |
| USD 200,000  | Benchmark 2018-B5 Mortgage Trust, 4.208%, 15/07/51                            | 231,296            | 0.01            | USD 166,000  | JPMCC Commercial Mortgage Securities Trust 2017-JP5, 3.549%, 15/03/50           | 178,992      | 0.00            |
| USD 200,000  | CD 2017-CD6 Mortgage Trust, 3.456%, 13/11/50                                  | 219,884            | 0.01            | USD 194,086  | Morgan Stanley Bank of America Merrill Lynch Trust 2016-C29, 3.140%, 15/05/49   | 203,592      | 0.00            |
| USD 135,361  | Citigroup Commercial Mortgage Trust 2014-GC25, 3.372%, 10/10/47               | 144,362            | 0.00            | USD 300,000  | Morgan Stanley Capital I 2017-HR2, 3.587%, 15/12/50                             | 333,207      | 0.01            |
| USD 183,667  | COMM 2012-CCRE3 Mortgage Trust, 2.822%, 15/10/45                              | 186,939            | 0.00            | USD 125,000  | UBS Commercial Mortgage Trust 2017-C5, 4.100%, 15/11/50                         | 138,365      | 0.00            |
| USD 370,323  | COMM 2015-CCRE26 Mortgage Trust, 3.359%, 10/10/48                             | 397,130            | 0.01            | USD 300,000  | UBS Commercial Mortgage Trust 2018-C13, 4.334%, 15/10/51                        | 346,154      | 0.01            |
| USD 499,990  | COMM 2015-CCRE27 Mortgage Trust, 3.349%, 10/10/48                             | 531,254            | 0.01            |  |   |              |                 |
| USD 66,678   | CSAIL 2017-C8 Commercial Mortgage Trust, 3.392%, 15/06/50                     | 72,609             | 0.00            |  |   |              |                 |
| USD 400,000  | CSAIL 2018-CX12 Commercial Mortgage Trust, 4.224%, 15/08/51                   | 460,524            | 0.01            |  |   |              |                 |
| USD 265,000  | Fannie Mae-Aces, 2.999%, 25/01/28   | 291,284            | 0.01            |  |   |              |                 |
| USD 400,000  | Fannie Mae-Aces, 2.937%, 25/04/29   | 442,798            | 0.01            |  |   |              |                 |
| USD 100,000  | Fannie Mae-Aces, 3.775%, 25/08/30   | 116,800            | 0.00            |  |   |              |                 |
| USD 150,000  | Fannie Mae-Aces, 3.820%, 25/09/30   | 174,715            | 0.00            |  |   |              |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description  | Market Value      | % of Net Assets | Quantity   | Description   | Market Value | % of Net Assets |
|--|--|-------------------|-----------------|--|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |                   |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |              |                 |
| Mortgage Backed Securities - 0.40% (continued)   |  |                   |                 | Corporate Bonds - 24.02% (continued)   |   |              |                 |
| United States (continued)  |  |                   |                 | Australia (continued)  |   |              |                 |
| USD 736,051  | Wells Fargo Commercial Mortgage Trust 2015-C28, 3.290%, 15/05/48 | 777,295           | 0.02            | EUR 100,000  | Commonwealth Bank of Australia, 1.625%, 10/02/31                  | 135,030      | 0.00            |
| USD 750,000  | Wells Fargo Commercial Mortgage Trust 2017-C41, 3.472%, 15/11/50 | 825,515           | 0.02            | USD 500,000  | Commonwealth Bank of Australia, 3.743%, 12/09/39                  | 546,575      | 0.01            |
| USD 989,466  | WFRBS Commercial Mortgage Trust 2013-C11, 3.071%, 15/03/45       | 1,018,699         | 0.02            | USD 300,000  | Commonwealth Bank of Australia, 3.900%, 12/07/47                  | 357,861      | 0.01            |
| <b>Total United States</b>   |  | <b>18,391,135</b> | <b>0.40</b>     | EUR 100,000  | Goodman Australia Finance Pty Ltd, 1.375%, 27/09/25               | 124,152      | 0.00            |
| <b>Total Mortgage Backed Securities</b>  |  | <b>18,391,135</b> | <b>0.40</b>     | USD 300,000  | Macquarie Bank Ltd, 2.100%, 17/10/22                              | 306,792      | 0.01            |
| Corporate Bonds - 24.02%   |  |                   |                 | USD 200,000  | Macquarie Bank Ltd, 4.875%, 10/06/25                              | 223,590      | 0.01            |
| Australia  |  |                   |                 | USD 500,000  | Macquarie Group Ltd, 1.340%, 12/01/27                             | 495,375      | 0.01            |
| EUR 100,000  | APT Pipelines Ltd, 2.000%, 22/03/27                              | 129,939           | 0.00            | EUR 100,000  | Macquarie Group Ltd, 0.625%, 03/02/27                             | 120,253      | 0.00            |
| EUR 100,000  | APT Pipelines Ltd, 0.750%, 15/03/29                              | 117,644           | 0.00            | EUR 100,000  | MACQUARIE GROUP LTD, 0.950%, 21/05/31                             | 118,629      | 0.00            |
| GBP 100,000  | APT Pipelines Ltd, 3.500%, 22/03/30                              | 153,935           | 0.01            | EUR 100,000  | National Australia Bank Ltd, 0.350%, 07/09/22                     | 119,724      | 0.00            |
| EUR 100,000  | APT Pipelines Ltd, 2.000%, 15/07/30                              | 128,341           | 0.00            | EUR 100,000  | National Australia Bank Ltd, 0.875%, 16/11/22                     | 120,761      | 0.00            |
| EUR 100,000  | APT PIPELINES LTD, 1.250%, 15/03/33                              | 117,835           | 0.00            | USD 250,000  | National Australia Bank Ltd, 3.625%, 20/06/23                     | 265,935      | 0.01            |
| AUD 200,000  | Aurizon Network Pty Ltd, 4.000%, 21/06/24                        | 161,314           | 0.01            | EUR 300,000  | National Australia Bank Ltd, 0.250%, 20/05/24                     | 360,765      | 0.01            |
| EUR 100,000  | AusNet Services Holdings Pty Ltd, 1.500%, 26/02/27               | 127,777           | 0.00            | EUR 100,000  | National Australia Bank Ltd, 0.625%, 18/09/24                     | 121,758      | 0.00            |
| EUR 200,000  | Australia & New Zealand Banking Group Ltd, 0.250%, 29/11/22      | 239,590           | 0.01            | EUR 100,000  | National Australia Bank Ltd, 0.875%, 19/02/27                     | 125,398      | 0.00            |
| AUD 300,000  | Australia & New Zealand Banking Group Ltd, 3.100%, 18/01/23      | 234,766           | 0.01            | EUR 100,000  | National Australia Bank Ltd, 1.375%, 30/08/28                     | 128,790      | 0.00            |
| EUR 100,000  | Australia & New Zealand Banking Group Ltd, 0.625%, 21/02/23      | 120,619           | 0.00            | USD 500,000  | National Australia Bank Ltd, 2.648%, 14/01/41                     | 467,585      | 0.01            |
| USD 100,000  | Australia & New Zealand Banking Group Ltd, 3.700%, 16/11/25      | 111,515           | 0.00            | EUR 100,000  | National Australia Bank Ltd, 1.125%, 20/05/31                     | 128,088      | 0.00            |
| EUR 100,000  | Australia & New Zealand Banking Group Ltd, 0.750%, 29/09/26      | 123,244           | 0.00            | USD 500,000  | NBN Co Ltd, 2.625%, 05/05/31                                      | 512,370      | 0.01            |
| EUR 200,000  | BHP Billiton Finance Ltd, 0.750%, 28/10/22                       | 239,829           | 0.01            | EUR 100,000  | Origin Energy Finance Ltd, 1.000%, 17/09/29                       | 117,354      | 0.00            |
| EUR 100,000  | BHP Billiton Finance Ltd, 1.500%, 29/04/30                       | 129,786           | 0.00            | USD 300,000  | QBE Insurance Group Ltd, 5.250%, perpetual                        | 317,760      | 0.01            |
| GBP 100,000  | BHP Billiton Finance Ltd, 4.300%, 25/09/42                       | 188,036           | 0.01            | USD 50,000   | Rio Tinto Finance USA Ltd, 5.200%, 02/11/40                       | 68,534       | 0.00            |
| GBP 100,000  | BHP Billiton Finance Ltd, 6.500%, 22/10/77                       | 147,654           | 0.01            | EUR 100,000  | Scentre Group Trust 1 Via Scentre Group Trust 2, 1.375%, 22/03/23 | 121,359      | 0.00            |
| USD 100,000  | BHP Billiton Finance USA Ltd, 5.000%, 30/09/43                   | 135,862           | 0.01            | USD 100,000  | Scentre Group Trust 1 Via Scentre Group Trust 2, 3.500%, 12/02/25 | 107,357      | 0.00            |
| EUR 100,000  | Commonwealth Bank Australia, 0.375%, 24/04/23                    | 120,364           | 0.00            | EUR 100,000  | Stockland Trust, 1.625%, 27/04/26                                 | 125,953      | 0.00            |
| EUR 100,000  | Commonwealth Bank of Australia, 0.500%, 11/07/22                 | 119,791           | 0.00            | EUR 100,000  | Sydney Airport Finance Co Pty Ltd, 1.750%, 26/04/28               | 127,079      | 0.00            |
| USD 1,000,000  | Commonwealth Bank of Australia, 1.625%, 17/10/22                 | 1,016,870         | 0.02            | EUR 100,000  | Telstra Corp Ltd, 2.500%, 15/09/23                                | 125,688      | 0.00            |
| EUR 100,000  | Commonwealth Bank of Australia, 0.375%, 11/04/24                 | 121,078           | 0.00            | EUR 100,000  | Telstra Corp Ltd, 1.375%, 26/03/29                                | 127,726      | 0.00            |
| GBP 100,000  | Commonwealth Bank of Australia, 3.000%, 04/09/26                 | 153,646           | 0.01            | EUR 100,000  | Telstra Corp Ltd, 1.000%, 23/04/30                                | 123,946      | 0.00            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description   | Market Value      | % of Net Assets | Quantity   | Description   | Market Value | % of Net Assets |
|--|---|-------------------|-----------------|--|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |                   |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |              |                 |
| Corporate Bonds - 24.02% (continued)   |   |                   |                 | Corporate Bonds - 24.02% (continued)   |   |              |                 |
| Australia (continued)  |   |                   |                 | Austria (continued)  |   |              |                 |
| EUR 100,000  | Toyota Finance Australia Ltd, 2.004%, 21/10/24  | 127,011           | 0.00            | EUR 100,000  | Erste Group Bank AG, 0.250%, 27/01/31                                   | 116,861      | 0.00            |
| EUR 100,000  | Transurban Finance Co Pty Ltd, 2.000%, 28/08/25   | 127,542           | 0.00            | EUR 200,000  | Erste Group Bank AG, 0.875%, 15/05/34                                   | 255,054      | 0.01            |
| EUR 100,000  | Transurban Finance Co Pty Ltd, 3.000%, 08/04/30   | 140,071           | 0.01            | EUR 100,000  | Heta Asset Resolution AG, 2.375%, 13/12/22                              | 123,448      | 0.00            |
| EUR 100,000  | Vicinity Centres Trust, 1.125%, 07/11/29  | 122,222           | 0.00            | EUR 100,000  | HYPO NOE Landesbank fuer Niederosterreich und Wien AG, 0.375%, 04/04/23 | 120,348      | 0.00            |
| AUD 300,000  | Westpac Banking Corp, 3.125%, 27/10/22  | 233,642           | 0.01            | EUR 100,000  | HYPO NOE Landesbank fuer Niederosterreich und Wien AG, 0.375%, 25/06/24 | 119,962      | 0.00            |
| USD 100,000  | Westpac Banking Corp, 2.750%, 11/01/23  | 103,703           | 0.00            | EUR 100,000  | HYPO NOE Landesbank fuer Niederosterreich und Wien AG, 0.125%, 30/06/26 | 118,451      | 0.00            |
| EUR 100,000  | Westpac Banking Corp, 0.750%, 17/10/23  | 121,596           | 0.00            | EUR 300,000  | Hypo Vorarlberg Bank AG, 0.625%, perpetual                              | 371,029      | 0.01            |
| USD 1,000,000  | Westpac Banking Corp, 3.150%, 16/01/24  | 1,065,630         | 0.03            | EUR 100,000  | KAF Kaerntner Ausgleichszahlungs-Fonds, zero coupon, 14/01/32           | 113,760      | 0.00            |
| USD 250,000  | Westpac Banking Corp, 3.300%, 26/02/24  | 268,008           | 0.01            | EUR 200,000  | OeBB-Infrastruktur AG, 2.250%, 04/07/23                                 | 250,291      | 0.01            |
| EUR 200,000  | Westpac Banking Corp, 0.500%, 16/01/25  | 243,990           | 0.01            | EUR 100,000  | OeBB-Infrastruktur AG, 1.000%, 18/11/24                                 | 124,215      | 0.00            |
| GBP 100,000  | Westpac Banking Corp, 2.125%, 02/05/25  | 145,279           | 0.01            | EUR 300,000  | OeBB-Infrastruktur AG, 1.000%, 18/11/24                                 | 372,644      | 0.01            |
| USD 100,000  | Westpac Banking Corp, 2.700%, 19/08/26  | 107,249           | 0.00            | EUR 150,000  | OeBB-Infrastruktur AG, 3.375%, 18/05/32                                 | 237,775      | 0.01            |
| EUR 100,000  | Westpac Banking Corp, 1.450%, 17/07/28  | 129,115           | 0.00            | USD 200,000  | Oesterreichische Kontrollbank AG, 1.625%, 17/09/22                      | 203,376      | 0.01            |
| EUR 100,000  | Westpac Banking Corp, 1.000%, 13/05/31  | 118,432           | 0.00            | USD 200,000  | Oesterreichische Kontrollbank AG, 2.875%, 13/03/23                      | 208,760      | 0.01            |
| EUR 100,000  | Westpac Banking Corp, 1.375%, 17/05/32  | 132,931           | 0.00            | EUR 300,000  | Oesterreichische Kontrollbank AG, zero coupon, 06/04/23                 | 359,036      | 0.01            |
| USD 30,000   | Westpac Banking Corp, 4.110%, 24/07/34  | 32,928            | 0.00            | USD 100,000  | Oesterreichische Kontrollbank AG, 3.125%, 07/11/23                      | 106,307      | 0.00            |
| USD 40,000   | Westpac Banking Corp, 2.668%, 15/11/35  | 39,383            | 0.00            | GBP 200,000  | Oesterreichische Kontrollbank AG, 1.250%, 15/12/23                      | 282,636      | 0.01            |
| USD 275,000  | Westpac Banking Corp, 4.421%, 24/07/39  | 324,959           | 0.01            | EUR 100,000  | Oesterreichische Kontrollbank AG, 0.250%, 26/09/24                      | 121,166      | 0.00            |
| USD 100,000  | Westpac Banking Corp, 2.150%, perpetual   | 101,133           | 0.00            | CHF 150,000  | Oesterreichische Kontrollbank AG, 2.625%, 22/11/24                      | 179,716      | 0.01            |
| USD 30,000   | Westpac Banking Corp, 2.963%, perpetual   | 29,454            | 0.00            | USD 590,000  | Oesterreichische Kontrollbank AG, 0.375%, perpetual                     | 579,256      | 0.01            |
| AUD 400,000  | Woolworths Group Ltd, 1.850%, perpetual   | 307,204           | 0.01            | EUR 55,000   | OMV AG, zero coupon, 16/06/23   | 65,508       | 0.00            |
| <b>Total Australia</b>   |   | <b>14,303,104</b> | <b>0.31</b>     | EUR 100,000  | OMV AG, 1.500%, 09/04/24  | 123,962      | 0.00            |
| Austria  |   |                   |                 | EUR 100,000  | OMV AG, zero coupon, 03/07/25   | 118,812      | 0.00            |
| EUR 200,000  | BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG, 0.625%, 19/06/34 | 247,137           | 0.01            | EUR 100,000  | OMV AG, 2.000%, 09/04/28  | 132,578      | 0.00            |
| EUR 100,000  | Erste Group Bank AG, 0.250%, 26/06/24   | 120,935           | 0.00            | EUR 100,000  | OMV AG, 1.875%, 04/12/28  | 132,287      | 0.00            |
| EUR 300,000  | Erste Group Bank AG, 0.050%, 16/09/25   | 357,346           | 0.01            | EUR 60,000   | OMV AG, 0.750%, 16/06/30  | 73,070       | 0.00            |
| EUR 100,000  | Erste Group Bank AG, 0.625%, 18/01/27   | 124,218           | 0.00            | EUR 100,000  | OMV AG, 2.375%, 09/04/32  | 139,792      | 0.00            |
| EUR 100,000  | Erste Group Bank AG, 0.125%, 17/05/28   | 117,676           | 0.00            | EUR 100,000  | Raiffeisen Bank International AG, 0.250%, 22/01/25                      | 119,785      | 0.00            |
|  |   |                   |                 | EUR 100,000  | Raiffeisen Bank International AG, 0.375%, 25/09/26                      | 120,499      | 0.00            |
|  |   |                   |                 | EUR 100,000  | Raiffeisen Bank International AG, 2.875%, 18/06/32                      | 129,656      | 0.00            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description  | Market Value     | % of Net Assets | Quantity   | Description  | Market Value     | % of Net Assets |
|--|--|------------------|-----------------|--|--|------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |                  |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |                  |                 |
| Corporate Bonds - 24.02% (continued)   |  |                  |                 | Corporate Bonds - 24.02% (continued)   |  |                  |                 |
| Austria (continued)  |  |                  |                 | Belgium (continued)  |  |                  |                 |
| EUR 200,000  | Raiffeisenlandesbank Niederoesterreich-Wien AG, 0.875%, 30/01/29 | 253,771          | 0.01            | EUR 100,000  | Elia System Operator SA/NV, 1.375%, 27/05/24                                     | 123,412          | 0.00            |
| EUR 100,000  | Raiffeisen-Landesbank Steiermark AG, 0.625%, 20/01/23            | 120,606          | 0.00            | EUR 100,000  | Elia System Operator SA/NV, 1.375%, 14/01/26                                     | 125,627          | 0.00            |
| USD 200,000  | Suzano Austria GmbH, 6.000%, 15/01/29                            | 238,080          | 0.01            | EUR 100,000  | Euroclear Bank SA, 0.500%, 10/07/23  | 120,403          | 0.00            |
| USD 200,000  | Suzano Austria GmbH, 5.000%, 15/01/30                            | 226,480          | 0.01            | EUR 100,000  | FLUVIUS System Operator CVBA, 2.875%, 07/05/29                                   | 142,715          | 0.01            |
| EUR 100,000  | Telekom Finanzmanagement GmbH, 1.500%, 07/12/26                  | 127,485          | 0.00            | EUR 200,000  | ING Belgium SA, 0.625%, 30/05/25   | 246,302          | 0.01            |
| EUR 100,000  | UniCredit Bank Austria AG, 0.750%, 25/02/25                      | 123,410          | 0.00            | EUR 200,000  | KBC Bank NV, zero coupon, 03/12/25   | 240,548          | 0.01            |
| EUR 300,000  | UniCredit Bank Austria AG, 0.625%, perpetual                     | 370,567          | 0.01            | EUR 200,000  | KBC Bank NV, 0.750%, 08/03/26  | 249,177          | 0.01            |
| EUR 300,000  | UNIQA Insurance Group AG, 1.375%, perpetual                      | 380,176          | 0.01            | EUR 100,000  | KBC Group NV, 0.750%, 18/10/23   | 121,335          | 0.00            |
|  |  |                  |                 | EUR 200,000  | KBC Group NV, 0.125%, 10/09/26   | 234,429          | 0.00            |
|  |  |                  |                 | EUR 100,000  | KBC Group NV, 0.500%, 03/12/29   | 118,640          | 0.00            |
|  |  |                  |                 | EUR 100,000  | KBC Group NV, 0.750%, 24/01/30   | 121,423          | 0.00            |
|  |  |                  |                 | EUR 200,000  | Solvay SA, 0.500%, 06/09/29  | 240,112          | 0.01            |
| <b>Total Austria</b>   |  | <b>8,327,927</b> | <b>0.18</b>     | <b>Total Belgium</b>   |  | <b>5,239,420</b> | <b>0.11</b>     |
| Belgium  |  |                  |                 | Bermuda  |  |                  |                 |
| EUR 100,000  | Anheuser Busch InBev SA, 1.125%, 01/07/27                        | 125,345          | 0.00            | USD 25,000   | Aircastle Ltd, 5.000%, 01/04/23  | 26,744           | 0.00            |
| EUR 100,000  | Anheuser Busch InBev SA, 1.650%, 28/03/31                        | 129,925          | 0.00            | USD 20,000   | Aircastle Ltd, 4.125%, 01/05/24  | 21,356           | 0.00            |
| EUR 300,000  | Anheuser Busch InBev SA, 2.875%, 02/04/32                        | 432,439          | 0.01            | USD 265,000  | Aircastle Ltd, 4.250%, 15/06/26  | 287,639          | 0.01            |
| EUR 100,000  | Anheuser-Busch InBev SA/NV, 2.875%, 25/09/24                     | 130,236          | 0.00            | USD 140,000  | Arch Capital Group Ltd, 3.635%, 30/06/50   | 151,190          | 0.00            |
| GBP 100,000  | Anheuser-Busch InBev SA/NV, 4.000%, 24/09/25                     | 155,692          | 0.01            | USD 100,000  | Athene Holding Ltd, 6.150%, 03/04/30   | 126,300          | 0.00            |
| EUR 100,000  | Anheuser-Busch InBev SA/NV, 2.700%, 31/03/26                     | 133,806          | 0.01            | USD 200,000  | China Resources Gas Group Ltd, 4.500%, 05/04/22                                  | 204,780          | 0.00            |
| EUR 400,000  | Anheuser-Busch InBev SA/NV, 2.125%, 02/12/27                     | 530,932          | 0.01            | USD 200,000  | Kunlun Energy Co Ltd, 3.750%, 13/05/25   | 212,732          | 0.01            |
| EUR 50,000   | Anheuser-Busch InBev SA/NV, 2.000%, 17/03/28                     | 66,222           | 0.00            | USD 100,000  | Ooredoo International Finance Ltd, 3.875%, 31/01/28                              | 112,744          | 0.00            |
| GBP 100,000  | Anheuser-Busch InBev SA/NV, 2.250%, 24/05/29                     | 145,190          | 0.01            | USD 300,000  | Qatar Reinsurance Co Ltd, 4.950%, perpetual                                      | 303,996          | 0.01            |
| EUR 100,000  | Anheuser-Busch InBev SA/NV, 1.500%, 18/04/30                     | 128,840          | 0.00            | USD 500,000  | Tengizchevroil Finance Co International Ltd, 3.250%, 15/08/30                    | 508,995          | 0.01            |
| EUR 100,000  | Anheuser-Busch InBev SA/NV, 2.000%, 23/01/35                     | 132,374          | 0.00            | <b>Total Bermuda</b>   |  | <b>1,956,476</b> | <b>0.04</b>     |
| EUR 50,000   | Anheuser-Busch InBev SA/NV, 2.750%, 17/03/36                     | 71,811           | 0.00            | British Virgin Islands   |  |                  |                 |
| EUR 100,000  | Argenta Spaarbank, 1.000%, 29/01/27                              | 121,169          | 0.00            | USD 300,000  | CCCI Treasure Ltd, 3.425%, perpetual   | 302,280          | 0.01            |
| EUR 100,000  | Argenta Spaarbank NV, 1.000%, 13/10/26                           | 121,356          | 0.00            | USD 300,000  | Charming Light Investments Ltd, 4.375%, 21/12/27                                 | 318,957          | 0.01            |
| EUR 100,000  | Belfius Bank SA, 0.625%, 30/08/23                                | 121,048          | 0.00            | USD 200,000  | China Cinda Finance 2015 I Ltd, 4.250%, 23/04/25                                 | 209,328          | 0.00            |
| EUR 100,000  | Belfius Bank SA, 1.000%, 26/10/24                                | 122,415          | 0.00            | USD 200,000  | China Cinda Finance 2017 I Ltd, 4.400%, 09/03/27                                 | 210,000          | 0.00            |
| EUR 200,000  | Belfius Bank SA, 0.375%, 02/09/25                                | 239,172          | 0.01            | USD 400,000  | China Great Wall International Holdings III Ltd, 3.125%, 31/08/22                | 403,244          | 0.01            |
| EUR 100,000  | BNP Paribas Fortis SA, 0.500%, 23/09/24                          | 121,995          | 0.00            | USD 300,000  | China Huaneng Group Hong Kong Treasury Management Holdings Ltd, 2.600%, 10/12/24 | 313,371          | 0.01            |
| EUR 100,000  | bpost SA, 1.250%, 11/07/26                                       | 125,330          | 0.00            | USD 200,000  | China Southern Power Grid International Finance BVI Co Ltd, 3.500%, 08/05/27     | 219,282          | 0.01            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description   | Market Value     | % of Net Assets | Quantity   | Description  | Market Value | % of Net Assets |
|--|---|------------------|-----------------|--|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |                  |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 |
| Corporate Bonds - 24.02% (continued)   |   |                  |                 | Corporate Bonds - 24.02% (continued)   |  |              |                 |
| British Virgin Islands (continued)   |   |                  |                 | Canada (continued)   |  |              |                 |
| USD 500,000  | Chinalco Capital Holdings Ltd, 2.125%, perpetual                  | 498,065          | 0.01            | EUR 100,000  | Bank of Montreal, 0.250%, 10/01/24                       | 120,525      | 0.00            |
| USD 500,000  | CICC Hong Kong Finance 2016 MTN Ltd, 1.625%, 26/01/24             | 502,370          | 0.01            | USD 200,000  | Bank of Montreal, 2.500%, 28/06/24                       | 211,094      | 0.00            |
| USD 200,000  | CNOOC Finance 2011 Ltd, 5.750%, 26/01/41                          | 256,672          | 0.01            | USD 300,000  | Bank of Montreal, 3.803%, 15/12/32                       | 330,729      | 0.01            |
| USD 300,000  | CNOOC Finance 2013 Ltd, 2.875%, 30/09/29                          | 310,476          | 0.01            | USD 500,000  | Bank of Montreal, 0.949%, perpetual                      | 491,230      | 0.01            |
| USD 300,000  | CSSC Capital 2015 Ltd, 2.500%, 13/02/25                           | 301,746          | 0.01            | USD 200,000  | Bank Of Montreal, 3.300%, 05/02/24                       | 214,186      | 0.01            |
| USD 200,000  | HKT Capital No 2 Ltd, 3.625%, 02/04/25                            | 213,858          | 0.00            | EUR 300,000  | Bank of Nova Scotia, 0.250%, 28/09/22                    | 359,001      | 0.01            |
| USD 200,000  | Huarong Finance 2017 Co Ltd, 4.750%, 27/04/27                     | 139,984          | 0.00            | USD 250,000  | Bank of Nova Scotia, 2.000%, 15/11/22                    | 255,687      | 0.01            |
| USD 200,000  | Hysan MTN Ltd, 3.500%, 16/01/23                                   | 207,356          | 0.00            | USD 300,000  | Bank of Nova Scotia, 1.950%, 01/02/23                    | 307,503      | 0.01            |
| USD 500,000  | Inventive Global Investments Ltd, 1.500%, perpetual               | 502,045          | 0.01            | EUR 100,000  | Bank of Nova Scotia, 0.375%, 10/03/23                    | 120,249      | 0.00            |
| USD 500,000  | JMH Co Ltd, 2.500%, 09/04/31                                      | 506,715          | 0.01            | GBP 200,000  | Bank of Nova Scotia, 1.375%, 05/12/23                    | 281,418      | 0.01            |
| USD 200,000  | Minmetals Bounteous Finance BVI Ltd, 4.750%, 30/07/25             | 221,278          | 0.01            | EUR 200,000  | Bank of Nova Scotia, 0.250%, 11/01/24                    | 241,122      | 0.01            |
| USD 200,000  | Nan Fung Treasury Ltd, 4.500%, 20/09/22                           | 206,806          | 0.00            | USD 300,000  | Bank of Nova Scotia, 3.400%, 11/02/24                    | 321,267      | 0.01            |
| USD 200,000  | Poly Real Estate Finance Ltd, 3.950%, 05/02/23                    | 206,580          | 0.00            | EUR 100,000  | Bank of Nova Scotia, 0.500%, 22/01/25                    | 122,090      | 0.00            |
| USD 200,000  | Sino-Ocean Land Treasure IV Ltd, 4.750%, 14/01/30                 | 202,850          | 0.00            | EUR 100,000  | Bank of Nova Scotia, 0.010%, 18/03/25                    | 120,034      | 0.00            |
| USD 500,000  | SPIC MTN Co Ltd, 1.625%, 27/07/25                                 | 498,140          | 0.01            | USD 585,000  | Bank of Nova Scotia, 0.700%, perpetual                   | 585,567      | 0.01            |
| USD 200,000  | State Grid Overseas Investment 2014 Ltd, 4.125%, 07/05/24         | 217,914          | 0.00            | USD 300,000  | Bell Canada Inc, 4.464%, 01/04/48                        | 372,270      | 0.01            |
| USD 200,000  | State Grid Overseas Investment 2016 Ltd, 3.500%, 04/05/27         | 220,116          | 0.01            | USD 50,000   | Brookfield Finance Inc, 4.850%, 29/03/29                 | 58,898       | 0.00            |
| EUR 200,000  | State Grid Overseas Investment 2016 Ltd, 2.125%, 02/05/30         | 258,820          | 0.01            | USD 100,000  | Brookfield Finance Inc, 4.700%, 20/09/47                 | 121,933      | 0.00            |
| USD 500,000  | TSMC Global Ltd, 1.250%, perpetual                                | 497,190          | 0.01            | USD 150,000  | Brookfield Finance Inc, 3.500%, perpetual                | 157,067      | 0.00            |
| USD 400,000  | Wharf REIC Finance BVI Ltd, 2.375%, 07/05/25                      | 409,228          | 0.01            | CAD 500,000  | Brookfield Infrastructure Finance ULC, 3.410%, perpetual | 425,446      | 0.01            |
| <b>Total British Virgin Islands</b>  |   |                  |                 |  |  |              |                 |
|  |   | <b>8,354,671</b> | <b>0.18</b>     |  |  |              |                 |
| Canada   |   |                  |                 |  |  |              |                 |
| USD 100,000  | Alimentation Couche-Tard Inc, 3.550%, 26/07/27                    | 110,040          | 0.00            | CAD 400,000  | Brookfield Property Finance ULC, 3.930%, perpetual       | 331,868      | 0.01            |
| CAD 300,000  | Allied Properties Real Estate Investment Trust, 3.131%, perpetual | 250,529          | 0.01            | CAD 100,000  | Brookfield Renewable Partners ULC, 3.330%, perpetual     | 77,643       | 0.00            |
| CAD 200,000  | AltaLink LP, 1.509%, perpetual                                    | 152,280          | 0.00            | CAD 200,000  | Bruce Power LP, 4.000%, perpetual                        | 179,105      | 0.00            |
| EUR 100,000  | Bank of Montreal, 0.750%, 21/09/22                                | 120,357          | 0.00            | USD 75,000   | CANADIAN IMPERIAL BANK, 0.450%, perpetual                | 75,004       | 0.00            |
| USD 250,000  | Bank of Montreal, 2.550%, 06/11/22                                | 257,062          | 0.01            | EUR 100,000  | Canadian Imperial Bank of Commerce, 0.250%, 24/01/23     | 119,890      | 0.00            |
| EUR 100,000  | Bank of Montreal, 0.200%, 26/01/23                                | 119,825          | 0.00            | USD 155,000  | Canadian Imperial Bank of Commerce, 0.950%, 23/06/23     | 156,420      | 0.00            |
| EUR 100,000  | Bank of Montreal, 0.125%, 26/03/23                                | 119,783          | 0.00            | USD 50,000   | Canadian Imperial Bank of Commerce, 2.606%, 22/07/23     | 51,164       | 0.00            |
| CAD 300,000  | Bank of Montreal, 2.890%, 20/06/23                                | 252,162          | 0.01            | USD 100,000  | Canadian Imperial Bank of Commerce, 0.500%, 14/12/23     | 99,717       | 0.00            |



## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description   | Market Value | % of Net Assets | Quantity   | Description                                   | Market Value | % of Net Assets |
|--|---|--------------|-----------------|--|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |              |                 |
| Corporate Bonds - 24.02% (continued)   |   |              |                 | Corporate Bonds - 24.02% (continued)   |   |              |                 |
| Canada (continued)   |   |              |                 | Canada (continued)   |   |              |                 |
| EUR 200,000  | Canadian Imperial Bank of Commerce, 0.375%, 03/05/24              | 240,501      | 0.01            | USD 250,000  | Glencore Finance Canada Ltd, 4.250%, 25/10/22 | 261,655      | 0.01            |
| USD 20,000   | Canadian Imperial Bank of Commerce, 0.950%, 23/10/25              | 19,911       | 0.00            | CAD 400,000  | Great-West Lifeco Inc, 2.981%, perpetual      | 302,957      | 0.01            |
| EUR 200,000  | Canadian Imperial Bank of Commerce, 0.250%, perpetual             | 240,555      | 0.01            | USD 500,000  | HSBC Bank Canada, 0.950%, perpetual           | 505,145      | 0.01            |
| USD 100,000  | Canadian Imperial Bank of Commerce, 1.250%, perpetual             | 99,571       | 0.00            | CAD 200,000  | Hydro One Inc, 2.710%, perpetual              | 148,647      | 0.00            |
| CAD 400,000  | Canadian Imperial Bank of Commerce, 2.010%, perpetual             | 326,183      | 0.01            | CAD 300,000  | Inter Pipeline Ltd, 4.232%, perpetual         | 266,053      | 0.01            |
| USD 15,000   | Canadian National Railway Co, 6.250%, 01/08/34                    | 21,246       | 0.00            | USD 300,000  | Kinross Gold Corp, 4.500%, 15/07/27           | 342,858      | 0.01            |
| USD 200,000  | Canadian National Railway Co, 3.650%, 03/02/48                    | 221,936      | 0.01            | EUR 100,000  | Magna International Inc, 1.900%, 24/11/23     | 124,048      | 0.00            |
| USD 100,000  | Canadian National Railway Co, 2.450%, 01/05/50                    | 90,497       | 0.00            | USD 50,000   | Magna International Inc, 4.150%, 01/10/25     | 55,928       | 0.00            |
| USD 185,000  | Canadian Natural Resources Ltd, 3.800%, 15/04/24                  | 198,845      | 0.00            | USD 140,000  | Manulife Financial Corp, 2.484%, 19/05/27     | 147,834      | 0.00            |
| USD 150,000  | Canadian Natural Resources Ltd, 3.900%, 01/02/25                  | 163,311      | 0.00            | USD 300,000  | MEGlobal Canada ULC, 5.000%, 18/05/25         | 336,399      | 0.01            |
| USD 25,000   | Canadian Natural Resources Ltd, 6.250%, 15/03/38                  | 33,426       | 0.00            | CAD 200,000  | Metro Inc, 5.030%, 01/12/44                   | 193,089      | 0.00            |
| USD 100,000  | Canadian Natural Resources Ltd, 4.950%, 01/06/47                  | 124,734      | 0.00            | USD 300,000  | National Bank of Canada, 2.150%, 07/10/22     | 306,522      | 0.01            |
| USD 100,000  | Canadian Pacific Railway Co, 2.900%, 01/02/25                     | 106,177      | 0.00            | USD 300,000  | National Bank of Canada, 2.100%, 01/02/23     | 307,803      | 0.01            |
| USD 70,000   | Canadian Pacific Railway Co, 2.050%, 05/03/30                     | 69,757       | 0.00            | EUR 400,000  | National Bank of Canada, 0.375%, perpetual    | 483,710      | 0.01            |
| USD 20,000   | Canadian Pacific Railway Co, 4.800%, 15/09/35                     | 24,831       | 0.00            | USD 45,000   | Nexen Inc, 7.500%, 30/07/39                   | 67,219       | 0.00            |
| USD 30,000   | Canadian Pacific Railway Co, 6.125%, 15/09/15                     | 46,620       | 0.00            | USD 500,000  | Petronas Energy Canada Ltd, 2.112%, 23/03/28  | 505,740      | 0.01            |
| USD 500,000  | Cenovus Energy Inc, 5.375%, 15/07/25                              | 572,025      | 0.01            | CAD 270,959  | Plenary Properties LTAP LP, 6.288%, 31/01/44  | 293,252      | 0.01            |
| USD 500,000  | Cenovus Energy Inc, 6.750%, 15/11/39                              | 678,055      | 0.02            | USD 200,000  | Rio Tinto Alcan Inc, 7.250%, 15/03/31         | 284,348      | 0.01            |
| CAD 300,000  | Choice Properties Real Estate Investment Trust, 2.848%, perpetual | 250,946      | 0.01            | USD 15,000   | Rio Tinto Alcan Inc, 6.125%, 15/12/33         | 21,111       | 0.00            |
| USD 200,000  | CI FINANCIAL CORP, 4.100%, 15/06/51                               | 208,928      | 0.00            | USD 100,000  | Rogers Communications Inc, 3.000%, 15/03/23   | 103,561      | 0.00            |
| USD 200,000  | Enbridge Inc, 3.500%, 10/06/24                                    | 214,858      | 0.01            | USD 35,000   | Rogers Communications Inc, 3.625%, 15/12/25   | 38,657       | 0.00            |
| USD 200,000  | Enbridge Inc, 3.700%, 15/07/27                                    | 221,006      | 0.01            | USD 100,000  | Rogers Communications Inc, 2.900%, 15/11/26   | 106,997      | 0.00            |
| USD 300,000  | Federation des Caisses Desjardins du Quebec, 2.050%, 10/02/25     | 309,714      | 0.01            | USD 50,000   | Rogers Communications Inc, 5.000%, 15/03/44   | 62,541       | 0.00            |
| EUR 300,000  | Federation des Caisses Desjardins du Quebec, 0.010%, perpetual    | 360,171      | 0.01            | USD 75,000   | Rogers Communications Inc, 4.350%, 01/05/49   | 88,278       | 0.00            |
| CAD 200,000  | Federation des Caisses Desjardins du Quebec, 1.093%, perpetual    | 157,690      | 0.00            | USD 350,000  | Rogers Communications Inc, 3.700%, 15/11/49   | 372,673      | 0.01            |
| CAD 50,000   | First Capital Real Estate Investment Trust, 3.900%, 30/10/23      | 42,475       | 0.00            | USD 300,000  | Royal Bank of Canada, 1.950%, 17/01/23        | 307,440      | 0.01            |
| USD 300,000  | Fortis Inc, 3.055%, 04/10/26                                      | 322,554      | 0.01            | USD 250,000  | Royal Bank of Canada, 3.700%, 05/10/23        | 268,117      | 0.01            |
| CAD 400,000  | General Motors Financial of Canada Ltd, 1.750%, perpetual         | 319,716      | 0.01            | EUR 100,000  | Royal Bank of Canada, 0.125%, 23/07/24        | 119,564      | 0.00            |
|  |   |              |                 | CAD 200,000  | Royal Bank of Canada, 4.930%, 16/07/25        | 184,745      | 0.00            |
|  |   |              |                 | USD 700,000  | Royal Bank of Canada, 0.875%, 20/01/26        | 690,767      | 0.02            |

## Schedule of Investments *(continued)*

as at 30 June 2021 (Expressed in US Dollar)

| Quantity  | Description                                  | Market Value | % of Net Assets | Quantity  | Description  | Market Value      | % of Net Assets |
|---|--|--------------|-----------------|---|--|-------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |  |                   |                 |
| Corporate Bonds - 24.02% <i>(continued)</i>   |  |              |                 | Corporate Bonds - 24.02% <i>(continued)</i>   |  |                   |                 |
| Canada <i>(continued)</i>   |  |              |                 | Canada <i>(continued)</i>   |  |                   |                 |
| EUR 200,000   | Royal Bank of Canada, 0.050%, 19/06/26       | 240,207      | 0.01            | USD 500,000   | Toronto-Dominion Bank, 0.250%, perpetual               | 499,550           | 0.01            |
| EUR 300,000   | Royal Bank of Canada, 0.010%, 21/01/27       | 359,150      | 0.01            | USD 200,000   | Toronto-Dominion Bank, 0.450%, perpetual               | 200,128           | 0.00            |
| USD 70,000  | Royal Bank of Canada, 0.500%, perpetual      | 70,070       | 0.00            | USD 200,000   | Toronto-Dominion Bank, 0.750%, perpetual               | 198,092           | 0.00            |
| USD 500,000   | Royal Bank of Canada, 0.425%, perpetual      | 498,485      | 0.01            | CAD 100,000   | Toronto-Dominion Bank, 1.128%, perpetual               | 79,290            | 0.00            |
| USD 1,000,000   | Royal Bank of Canada, 1.200%, perpetual      | 998,920      | 0.02            | USD 500,000   | Toronto-Dominion Bank, 0.750%, perpetual               | 493,220           | 0.01            |
| EUR 300,000   | Royal Bank of Canada, 0.010%, perpetual      | 350,896      | 0.01            | USD 200,000   | Total Capital Canada Ltd, 2.750%, 15/07/23             | 209,480           | 0.00            |
| CAD 200,000   | Royal Bank of Canada, 1.670%, perpetual      | 156,303      | 0.00            | CAD 500,000   | Toyota Credit Canada Inc, 2.640%, 27/03/24             | 420,023           | 0.01            |
| CAD 400,000   | Saputo Inc, 1.415%, perpetual                | 315,723      | 0.01            | USD 300,000   | TransCanada PipeLines Ltd, 4.100%, 15/04/30            | 344,385           | 0.01            |
| CAD 50,000  | Scotiabank Capital Trust, 5.650%, 31/12/56   | 53,081       | 0.00            | USD 15,000  | TransCanada PipeLines Ltd, 5.850%, 15/03/36            | 19,862            | 0.00            |
| CAD 100,000   | Shaw Communications Inc, 6.750%, 09/11/39    | 108,548      | 0.00            | USD 30,000  | TransCanada PipeLines Ltd, 6.200%, 15/10/37            | 41,210            | 0.00            |
| CAD 500,000   | Sun Life Financial Inc, 2.060%, perpetual    | 389,187      | 0.01            | USD 300,000   | TransCanada PipeLines Ltd, 4.750%, 15/05/38            | 360,762           | 0.01            |
| USD 100,000   | Suncor Energy Inc, 3.600%, 01/12/24          | 108,030      | 0.00            | USD 15,000  | TransCanada PipeLines Ltd, 7.250%, 15/08/38            | 22,575            | 0.00            |
| USD 95,000  | Suncor Energy Inc, 3.100%, 15/05/25          | 101,711      | 0.00            | USD 200,000   | TransCanada PipeLines Ltd, 7.625%, 15/01/39            | 310,588           | 0.01            |
| USD 15,000  | Suncor Energy Inc, 5.950%, 15/05/35          | 19,729       | 0.00            | USD 325,000   | TransCanada PipeLines Ltd, 4.875%, 15/05/48            | 411,008           | 0.01            |
| USD 15,000  | Suncor Energy Inc, 6.850%, 01/06/39          | 21,901       | 0.00            | USD 100,000   | Waste Connections Inc, 3.500%, 01/05/29                | 110,160           | 0.00            |
| USD 105,000   | Suncor Energy Inc, 4.000%, 15/11/47          | 116,040      | 0.00            |   |  |                   |                 |
| USD 250,000   | Suncor Energy Inc, 3.750%, 04/03/51          | 270,297      | 0.01            | <b>Total Canada</b>   |  | <b>32,096,544</b> | <b>0.70</b>     |
| USD 50,000  | TELUS Corp, 4.600%, 16/11/48                 | 62,785       | 0.00            | Cayman Islands  |  |                   |                 |
| USD 100,000   | TELUS Corp, 4.300%, 15/06/49                 | 120,684      | 0.00            | USD 200,000   | Alibaba Group Holding Ltd, 3.600%, 28/11/24            | 217,372           | 0.00            |
| USD 150,000   | Thomson Reuters Corp, 4.300%, 23/11/23       | 161,716      | 0.00            | USD 200,000   | Alibaba Group Holding Ltd, 4.500%, 28/11/34            | 233,414           | 0.01            |
| USD 1,000,000   | Toronto Dominion Bank, 1.200%, perpetual     | 1,002,810    | 0.02            | USD 500,000   | Alibaba Group Holding Ltd, 3.150%, 09/02/51            | 491,935           | 0.01            |
| EUR 300,000   | Toronto-Dominion Bank, 0.250%, 12/01/23      | 359,677      | 0.01            | USD 200,000   | Baidu Inc, 3.875%, 29/09/23                            | 212,614           | 0.00            |
| USD 250,000   | Toronto-Dominion Bank, 0.750%, 12/06/23      | 251,800      | 0.01            | USD 200,000   | Baidu Inc, 4.375%, 14/05/24                            | 218,314           | 0.01            |
| EUR 100,000   | Toronto-Dominion Bank, 0.625%, 20/07/23      | 120,955      | 0.00            | USD 500,000   | CCBL Cayman 1 Corp Ltd, 1.990%, perpetual              | 501,140           | 0.01            |
| EUR 100,000   | Toronto-Dominion Bank, zero coupon, 09/02/24 | 119,800      | 0.00            | USD 100,000   | CDBL Funding 2, 3.000%, 01/08/22                       | 101,730           | 0.00            |
| USD 200,000   | Toronto-Dominion Bank, 2.650%, 12/06/24      | 211,736      | 0.00            | USD 300,000   | China Overseas Finance Cayman V Ltd, 3.950%, 15/11/22  | 310,773           | 0.01            |
| CAD 600,000   | Toronto-Dominion Bank, 2.496%, 02/12/24      | 503,534      | 0.01            | USD 200,000   | China Resources Land Ltd, 3.750%, perpetual            | 207,914           | 0.00            |
| EUR 200,000   | Toronto-Dominion Bank, 0.625%, 06/06/25      | 245,863      | 0.01            | EUR 200,000   | CK Hutchison Europe Finance 18 Ltd, 1.250%, 13/04/25   | 247,607           | 0.01            |
| USD 250,000   | Toronto-Dominion Bank, 1.150%, 12/06/25      | 251,860      | 0.01            | USD 200,000   | CK Hutchison International 19 II Ltd, 3.375%, 06/09/49 | 214,004           | 0.00            |
| USD 100,000   | Toronto-Dominion Bank, 3.625%, 15/09/31      | 110,651      | 0.00            | USD 400,000   | CK Hutchison International 20 Ltd, 3.375%, 08/05/50    | 430,924           | 0.01            |
|   |  |              |                 | USD 500,000   | CK Hutchison International 21 Ltd, 3.125%, perpetual   | 512,780           | 0.01            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description  | Market Value      | % of Net Assets | Quantity   | Description  | Market Value     | % of Net Assets |
|--|--|-------------------|-----------------|--|--|------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |                   |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |                  |                 |
| Corporate Bonds - 24.02% (continued)   |  |                   |                 | Corporate Bonds - 24.02% (continued)   |  |                  |                 |
| Cayman Islands (continued)   |  |                   |                 | Chile  |  |                  |                 |
| USD 300,000  | Country Garden Holdings Co Ltd, 5.125%, 14/01/27             | 320,325           | 0.01            | USD 300,000  | Banco del Estado de Chile, 2.704%, 09/01/25                            | 312,975          | 0.01            |
| USD 200,000  | Hutchison Whampoa International 12 II Ltd, 3.250%, 08/11/22  | 207,188           | 0.00            | USD 300,000  | Banco Santander Chile, 2.700%, 10/01/25                                | 313,170          | 0.01            |
| USD 300,000  | KSA Sukuk Ltd, 2.969%, 29/10/29                              | 318,459           | 0.01            | USD 579,771  | Celeo Redes Operacion Chile SA, 5.200%, 22/06/47                       | 676,181          | 0.01            |
| USD 102,673  | Lima Metro Line 2 Finance Ltd, 5.875%, 05/07/34              | 119,830           | 0.00            | USD 250,000  | Celulosa Arauco y Constitucion SA, 4.500%, 01/08/24                    | 269,535          | 0.01            |
| USD 300,000  | Longfor Group Holdings Ltd, 3.850%, 13/01/32                 | 317,325           | 0.01            | USD 300,000  | Celulosa Arauco y Constitucion SA, 5.150%, 29/01/50                    | 343,881          | 0.01            |
| EUR 200,000  | MDGH - GMTN BV, 3.625%, 30/05/23                             | 254,461           | 0.01            | USD 200,000  | Cencosud SA, 4.375%, 17/07/27  | 219,176          | 0.00            |
| USD 200,000  | Mizuho Financial Group Cayman 3 Ltd, 4.600%, 27/03/24        | 217,946           | 0.01            | USD 250,000  | Corp Nacional del Cobre de Chile, 5.625%, 18/10/43                     | 333,097          | 0.01            |
| USD 250,000  | Park Aerospace Holdings Ltd, 5.500%, 15/02/24                | 274,942           | 0.01            | USD 400,000  | Corp Nacional del Cobre de Chile, 4.500%, 01/08/47                     | 472,528          | 0.01            |
| GBP 100,000  | Phoenix Group Holdings PLC, 4.125%, 20/07/22                 | 142,879           | 0.00            | USD 200,000  | Corp Nacional del Cobre de Chile, 4.375%, 05/02/49                     | 234,524          | 0.00            |
| USD 300,000  | QNB Finance Ltd, 3.500%, 28/03/24                            | 319,989           | 0.01            | USD 100,000  | Enel Americas SA, 4.000%, 25/10/26                                     | 108,944          | 0.00            |
| USD 500,000  | QNB Finance Ltd, 1.375%, 26/01/26                            | 496,650           | 0.01            | USD 100,000  | Enel Chile SA, 4.875%, 12/06/28  | 115,495          | 0.00            |
| USD 300,000  | Rakfunding Cayman Ltd, 4.125%, 09/04/24                      | 321,927           | 0.01            | USD 200,000  | Engie Energia Chile SA, 3.400%, 28/01/30                               | 205,226          | 0.00            |
| USD 300,000  | Samba Funding Ltd, 2.750%, 02/10/24                          | 313,497           | 0.01            | USD 300,000  | Inversiones CMPC SA, 3.000%, 06/04/31                                  | 300,207          | 0.01            |
| USD 200,000  | Sands China Ltd, 4.600%, 08/08/23                            | 212,380           | 0.00            | <b>Total Chile</b>   |  | <b>3,904,939</b> | <b>0.08</b>     |
| USD 200,000  | Saudi Electricity Global Sukuk Co 3, 5.500%, 08/04/44        | 254,870           | 0.01            | China  |  |                  |                 |
| USD 500,000  | Sharjah Sukuk Program Ltd, 3.854%, 03/04/26                  | 538,785           | 0.01            | USD 500,000  | Bank of China Ltd, 0.875%, 14/01/24                                    | 500,765          | 0.01            |
| USD 500,000  | Shimao Group Holdings Ltd, 4.600%, 13/07/30                  | 506,550           | 0.01            | USD 200,000  | Bank of China Ltd, 5.000%, 13/11/24                                    | 223,248          | 0.00            |
| GBP 50,000   | Southern Water Services Finance Ltd, 6.640%, 31/03/26        | 85,080            | 0.00            | USD 200,000  | Bank of China Ltd, 3.875%, 30/06/25                                    | 219,580          | 0.00            |
| GBP 100,000  | Southern Water Services Finance Ltd, 2.375%, 28/05/28        | 142,969           | 0.00            | USD 300,000  | China Minmetals Corp, 3.750%, perpetual                                | 306,456          | 0.01            |
| GBP 100,000  | Southern Water Services Finance Ltd, 3.000%, 28/05/37        | 148,701           | 0.00            | USD 100,000  | Industrial & Commercial Bank of China Ltd, 2.875%, 21/02/22            | 101,340          | 0.00            |
| USD 400,000  | Sun Hung Kai Properties Capital Market Ltd, 2.750%, 13/05/30 | 414,604           | 0.01            | USD 250,000  | Industrial & Commercial Bank of China Ltd, 2.957%, 08/11/22            | 257,225          | 0.01            |
| USD 200,000  | Tencent Holdings Ltd, 3.800%, 11/02/25                       | 217,402           | 0.00            | USD 250,000  | Industrial & Commercial Bank of China Ltd, 3.538%, 08/11/27            | 276,843          | 0.01            |
| USD 300,000  | Tencent Holdings Ltd, 3.925%, 19/01/38                       | 326,892           | 0.01            | USD 500,000  | Industrial & Commercial Bank of China Ltd/Hong Kong, 1.000%, perpetual | 502,245          | 0.01            |
| USD 500,000  | Tencent Holdings Ltd, 3.680%, perpetual                      | 533,680           | 0.01            | USD 500,000  | Industrial & Commercial Bank of China Ltd/Singapore, 1.200%, 09/09/25  | 496,565          | 0.01            |
| GBP 150,000  | Thames Water Utilities Finance PLC, 4.625%, 04/06/46         | 291,897           | 0.01            | <b>Total China</b>   |  | <b>2,884,267</b> | <b>0.06</b>     |
| GBP 100,000  | Yorkshire Water Finance PLC, 6.588%, 21/02/23                | 151,372           | 0.00            | Colombia   |  |                  |                 |
| <b>Total Cayman Islands</b>  |  | <b>11,351,121</b> | <b>0.25</b>     | USD 200,000  | Ecopetrol SA, 5.875%, 18/09/23   | 216,616          | 0.01            |
|  |  |                   |                 | USD 165,000  | Ecopetrol SA, 5.375%, 26/06/26   | 181,931          | 0.00            |
|  |  |                   |                 | USD 300,000  | Ecopetrol SA, 6.875%, 29/04/30   | 362,016          | 0.01            |
|  |  |                   |                 | <b>Total Colombia</b>  |  | <b>760,563</b>   | <b>0.02</b>     |

## Schedule of Investments *(continued)*

as at 30 June 2021 (Expressed in US Dollar)

| Quantity  | Description  | Market Value | % of Net Assets | Quantity  | Description                                | Market Value | % of Net Assets |
|---|--|--------------|-----------------|---|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |  |              |                 |
| Corporate Bonds - 24.02% <i>(continued)</i>   |  |              |                 | Corporate Bonds - 24.02% <i>(continued)</i>   |  |              |                 |
| Czech Republic  |  |              |                 | Finland <i>(continued)</i>  |  |              |                 |
| EUR 100,000   | CEZ AS, 4.875%, 16/04/25                               | 140,354      | 0.01            | EUR 400,000   | Nordea Mortgage Bank Plc, 0.250%, 18/03/26 | 486,860      | 0.01            |
| EUR 100,000   | EP Infrastructure AS, 1.698%, 30/07/26                 | 123,439      | 0.00            | EUR 100,000   | Nordea Mortgage Bank Plc, 0.625%, 17/03/27 | 124,528      | 0.01            |
| Total Czech Republic  |  | 263,793      | 0.01            | EUR 100,000   | OP Corporate Bank plc, 0.375%, 29/08/23    | 120,361      | 0.00            |
| Denmark   |  |              |                 | EUR 100,000   | OP Corporate Bank plc, 0.125%, 01/07/24    | 119,726      | 0.00            |
| EUR 200,000   | AP Moller - Maersk A/S, 1.750%, 16/03/26               | 254,803      | 0.01            | EUR 100,000   | OP Corporate Bank plc, 0.500%, 12/08/25    | 121,443      | 0.00            |
| EUR 100,000   | Carlsberg Breweries A/S, 0.500%, 06/09/23              | 120,190      | 0.00            | EUR 100,000   | OP Corporate Bank plc, 0.250%, 24/03/26    | 118,908      | 0.00            |
| EUR 100,000   | Carlsberg Breweries A/S, 0.375%, 30/06/27              | 119,930      | 0.00            | EUR 100,000   | OP Corporate Bank plc, 0.600%, 18/01/27    | 120,571      | 0.00            |
| EUR 100,000   | Carlsberg Breweries A/S, 0.875%, 01/07/29              | 122,396      | 0.01            | EUR 100,000   | OP Corporate Bank plc, 0.100%, 16/11/27    | 118,111      | 0.00            |
| EUR 100,000   | ISS Global A/S, 0.875%, 18/06/26                       | 120,005      | 0.00            | EUR 100,000   | OP Corporate Bank plc, 0.375%, 16/06/28    | 117,970      | 0.00            |
| EUR 100,000   | Jyske Bank A/S, 0.625%, 20/06/24                       | 120,244      | 0.00            | EUR 100,000   | OP Corporate Bank plc, 1.625%, 09/06/30    | 122,735      | 0.00            |
| EUR 200,000   | Jyske Realkredit A/S, 0.250%, 01/07/23                 | 240,517      | 0.01            | EUR 100,000   | OP Mortgage Bank, 0.050%, 22/02/23         | 119,706      | 0.00            |
| DKK 2,500,000   | Nordea Kredit Realkreditaktieselskab, 1.000%, 01/10/22 | 405,646      | 0.01            | EUR 200,000   | OP Mortgage Bank, 0.250%, 13/03/24         | 241,808      | 0.00            |
| DKK 2,500,000   | Nykredit Realkredit A/S, 1.000%, 01/07/24              | 413,736      | 0.01            | EUR 100,000   | OP Mortgage Bank, 1.000%, 28/11/24         | 124,370      | 0.00            |
| EUR 100,000   | Nykredit Realkredit A/S, 0.500%, 10/07/25              | 121,059      | 0.00            | EUR 300,000   | OP Mortgage Bank, 0.050%, 21/04/28         | 361,000      | 0.01            |
| EUR 100,000   | Nykredit Realkredit A/S, 0.750%, 20/01/27              | 120,900      | 0.00            | EUR 100,000   | Sampo Oyj, 1.250%, 30/05/25                | 125,947      | 0.01            |
| EUR 100,000   | Nykredit Realkredit AS, 0.375%, 17/01/28               | 117,147      | 0.00            | EUR 100,000   | Sampo OYJ, 2.250%, 27/09/30                | 138,474      | 0.01            |
| EUR 100,000   | Orsted A/S, 2.625%, 19/09/22                           | 122,876      | 0.01            | EUR 100,000   | SATO Oyj, 1.375%, 24/02/28                 | 123,027      | 0.00            |
| GBP 50,000  | Orsted A/S, 5.750%, 09/04/40                           | 109,246      | 0.00            | Total Finland   |  | 5,639,480    | 0.12            |
| EUR 100,000   | Sydbank A/S, 1.375%, 18/09/23                          | 122,251      | 0.00            | France  |  |              |                 |
| Total Denmark   |  | 2,630,946    | 0.06            | EUR 100,000   | Aeroports de Paris, 1.500%, 07/04/25       | 125,966      | 0.00            |
| Finland   |  |              |                 | EUR 100,000   | Aeroports de Paris, 2.750%, 05/06/28       | 140,855      | 0.01            |
| EUR 100,000   | Balder Finland Oyj, 1.375%, 24/05/30                   | 118,387      | 0.00            | EUR 400,000   | Aeroports de Paris, 1.125%, 18/06/34       | 491,219      | 0.01            |
| EUR 110,000   | Elisa Oyj, 0.250%, 15/09/27                            | 130,475      | 0.01            | EUR 200,000   | Air Liquide Finance SA, 1.875%, 05/06/24   | 252,210      | 0.01            |
| EUR 100,000   | Fortum OYJ, 2.250%, 06/09/22                           | 122,092      | 0.00            | EUR 100,000   | Air Liquide Finance SA, 0.625%, 20/06/30   | 122,710      | 0.00            |
| EUR 200,000   | Fortum OYJ, 0.875%, 27/02/23                           | 241,260      | 0.01            | EUR 100,000   | Ald SA, 1.250%, 11/10/22                   | 120,926      | 0.00            |
| EUR 100,000   | Kojamo Oyj, 1.875%, 27/05/27                           | 126,946      | 0.01            | EUR 100,000   | Alstom SA, 0.250%, 14/10/26                | 119,128      | 0.00            |
| EUR 100,000   | Nordea Bank Abp, 1.000%, 22/02/23                      | 121,265      | 0.00            | EUR 100,000   | Altarea SCA, 1.875%, 17/01/28              | 122,640      | 0.00            |
| USD 500,000   | Nordea Bank Abp, 1.000%, 09/06/23                      | 505,805      | 0.01            | EUR 200,000   | APRR SA, 1.125%, 09/01/26                  | 250,007      | 0.01            |
| EUR 100,000   | Nordea Bank Abp, 0.375%, 28/05/26                      | 121,226      | 0.00            | EUR 200,000   | APRR SA, 1.250%, 18/01/28                  | 254,848      | 0.01            |
| EUR 400,000   | Nordea Bank Abp, 0.500%, 14/05/27                      | 477,002      | 0.01            | EUR 100,000   | APRR SA, 0.125%, 18/01/29                  | 118,277      | 0.00            |
| EUR 100,000   | Nordea Bank Abp, 1.125%, 27/09/27                      | 126,189      | 0.01            | EUR 100,000   | Arkea Home Loans SFH SA, 0.375%, 04/03/24  | 121,093      | 0.00            |
| USD 500,000   | Nordea Bank Abp, 0.625%, perpetual                     | 499,945      | 0.01            | EUR 100,000   | Arkea Home Loans SFH SA, 0.750%, 05/10/27  | 125,343      | 0.00            |
| EUR 100,000   | Nordea Mortgage Bank Plc, 0.250%, 28/02/23             | 120,097      | 0.00            | EUR 200,000   | Arkea Public Sector Scf, 0.125%, 15/01/30  | 239,286      | 0.01            |
| EUR 100,000   | Nordea Mortgage Bank Plc, 0.625%, 23/05/25             | 123,246      | 0.00            | EUR 100,000   | Arkema SA, 1.500%, 20/01/25                | 125,238      | 0.00            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description  | Market Value | % of Net Assets | Quantity   | Description                                    | Market Value | % of Net Assets |
|--|--|--------------|-----------------|--|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 |
| Corporate Bonds - 24.02% (continued)   |  |              |                 | Corporate Bonds - 24.02% (continued)   |  |              |                 |
| France (continued)   |  |              |                 | France (continued)   |  |              |                 |
| EUR 300,000  | Arkema SA, 1.500%, 31/12/99                              | 358,456      | 0.01            | EUR 200,000  | BNP Paribas Cardif SA, 1.000%, 29/11/24        | 243,100      | 0.01            |
| EUR 100,000  | Auchan Holding SA, 2.375%, 12/12/22                      | 123,236      | 0.00            | EUR 200,000  | BNP Paribas Home Loan SFH SA, 0.375%, 22/07/24 | 242,872      | 0.01            |
| EUR 200,000  | Auchan Holding SA, 2.625%, 30/01/24                      | 252,258      | 0.01            | EUR 200,000  | BNP Paribas Home Loan SFH SA, 0.875%, 14/11/24 | 247,310      | 0.01            |
| EUR 50,000   | Autoroutes du Sud de la France SA, 5.625%, 04/07/22      | 62,865       | 0.00            | EUR 100,000  | BNP Paribas SA, 0.750%, 11/11/22               | 120,512      | 0.00            |
| EUR 100,000  | Autoroutes du Sud de la France SA, 1.125%, 20/04/26      | 125,424      | 0.00            | EUR 100,000  | BNP Paribas SA, 1.125%, 15/01/23               | 121,309      | 0.00            |
| EUR 100,000  | Autoroutes du Sud de la France SA, 1.375%, 22/01/30      | 130,057      | 0.00            | USD 50,000   | BNP Paribas SA, 3.250%, 03/03/23               | 52,374       | 0.00            |
| EUR 300,000  | AXA Bank Europe SCF, 0.010%, 22/01/27                    | 359,687      | 0.01            | EUR 50,000   | BNP Paribas SA, 4.500%, 21/03/23               | 64,284       | 0.00            |
| USD 25,000   | AXA SA, 8.600%, 15/12/30                                 | 37,964       | 0.00            | EUR 400,000  | BNP Paribas SA, 1.125%, 22/11/23               | 489,279      | 0.01            |
| EUR 100,000  | AXA SA, 5.125%, 04/07/43                                 | 130,443      | 0.00            | USD 200,000  | BNP Paribas SA, 3.800%, 10/01/24               | 214,608      | 0.01            |
| EUR 400,000  | AXA SA, 3.250%, 28/05/49                                 | 543,062      | 0.01            | EUR 100,000  | BNP Paribas SA, 1.000%, 17/04/24               | 122,287      | 0.00            |
| GBP 100,000  | AXA SA, 5.625%, 16/01/54                                 | 175,899      | 0.01            | EUR 100,000  | BNP Paribas SA, 1.000%, 27/06/24               | 122,254      | 0.00            |
| USD 150,000  | AXA SA, 6.379%, perpetual                                | 208,513      | 0.01            | EUR 400,000  | BNP Paribas SA, 1.125%, 28/08/24               | 491,859      | 0.01            |
| USD 200,000  | Banque Federative du Credit Mutuel SA, 2.700%, 20/07/22  | 204,928      | 0.01            | USD 200,000  | BNP Paribas SA, 4.705%, 10/01/25               | 218,228      | 0.01            |
| EUR 300,000  | Banque Federative du Credit Mutuel SA, 0.500%, 16/11/22  | 360,395      | 0.01            | EUR 100,000  | BNP Paribas SA, 1.625%, 23/02/26               | 127,772      | 0.00            |
| EUR 200,000  | Banque Federative du Credit Mutuel SA, 0.750%, 15/06/23  | 242,244      | 0.01            | USD 500,000  | BNP Paribas SA, 2.219%, 09/06/26               | 515,525      | 0.01            |
| EUR 100,000  | Banque Federative du Credit Mutuel SA, 3.000%, 28/11/23  | 127,985      | 0.00            | EUR 200,000  | BNP Paribas SA, 1.125%, 11/06/26               | 247,199      | 0.01            |
| GBP 100,000  | Banque Federative du Credit Mutuel SA, 2.250%, 18/12/23  | 143,802      | 0.01            | EUR 100,000  | BNP Paribas SA, 2.250%, 11/01/27               | 129,397      | 0.00            |
| EUR 200,000  | Banque Federative du Credit Mutuel SA, 0.125%, 05/02/24  | 239,203      | 0.01            | USD 150,000  | BNP Paribas SA, 4.625%, 13/03/27               | 169,419      | 0.01            |
| EUR 100,000  | Banque Federative du Credit Mutuel SA, 0.750%, 17/07/25  | 122,276      | 0.00            | EUR 100,000  | BNP Paribas SA, 0.250%, 13/04/27               | 117,817      | 0.00            |
| EUR 500,000  | Banque Federative du Credit Mutuel SA, 0.010%, 11/05/26  | 590,916      | 0.01            | EUR 100,000  | BNP Paribas SA, 0.375%, 14/10/27               | 118,726      | 0.00            |
| EUR 200,000  | Banque Federative du Credit Mutuel SA, 0.750%, 08/06/26  | 245,047      | 0.01            | GBP 100,000  | BNP Paribas SA, 1.875%, 14/12/27               | 141,017      | 0.01            |
| GBP 100,000  | Banque Federative du Credit Mutuel SA, 1.500%, 07/10/26  | 140,811      | 0.01            | EUR 200,000  | BNP Paribas SA, 0.500%, 19/02/28               | 235,467      | 0.00            |
| EUR 100,000  | Banque Federative du Credit Mutuel SA, 1.875%, 04/11/26  | 126,927      | 0.00            | EUR 200,000  | BNP Paribas SA, 1.125%, 17/04/29               | 242,292      | 0.00            |
| EUR 100,000  | Banque Federative du Credit Mutuel SA, 2.625%, 31/03/27  | 131,850      | 0.00            | EUR 100,000  | BNP Paribas SA, 1.375%, 28/05/29               | 125,743      | 0.00            |
| EUR 100,000  | Banque Federative du Credit Mutuel SA, 1.250%, 26/05/27  | 126,142      | 0.00            | USD 200,000  | BNP Paribas SA, 5.198%, 10/01/30               | 240,702      | 0.01            |
| EUR 100,000  | Banque Federative du Credit Mutuel SA, 2.500%, 25/05/28  | 132,502      | 0.00            | EUR 100,000  | BNP Paribas SA, 0.625%, 03/12/32               | 115,016      | 0.00            |
| EUR 100,000  | Banque Federative du Credit Mutuel SA, 1.375%, 16/07/28  | 128,093      | 0.00            | USD 300,000  | BNP Paribas SA, 4.375%, 01/03/33               | 331,764      | 0.01            |
| EUR 100,000  | Banque Federative du Credit Mutuel SA, 0.250%, 19/07/28  | 116,209      | 0.00            | USD 1,000,000  | BNP Paribas SA, 1.323%, perpetual              | 987,600      | 0.02            |
| EUR 100,000  | Banque Federative du Credit Mutuel SA, 0.750%, 17/01/30  | 119,501      | 0.00            |  |  |              |                 |
| EUR 100,000  | Banque Federative du Credit Mutuel SA, 0.625%, 21/02/31  | 117,309      | 0.00            |  |  |              |                 |
| GBP 100,000  | Banque Federative du Credit Mutuel SA, 0.875%, perpetual | 134,788      | 0.01            |  |  |              |                 |
| USD 500,000  | BNP PARIBAS, 1.000%, 19/04/32                            | 512,970      | 0.01            |  |  |              |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description  | Market Value | % of Net Assets | Quantity   | Description   | Market Value | % of Net Assets |
|--|--|--------------|-----------------|--|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |              |                 |
| Corporate Bonds - 24.02% (continued)   |  |              |                 | Corporate Bonds - 24.02% (continued)   |   |              |                 |
| France (continued)   |  |              |                 | France (continued)   |   |              |                 |
| GBP 200,000  | BNP Paribas SA, 1.250%, perpetual  | 258,931      | 0.01            | EUR 300,000  | Cie de Financement Foncier SA, 0.050%, 16/04/24                     | 360,395      | 0.01            |
| EUR 300,000  | Bouygues SA, 1.125%, 24/07/28  | 379,571      | 0.01            | EUR 200,000  | Cie de Financement Foncier SA, 0.500%, 04/09/24                     | 243,883      | 0.01            |
| GBP 200,000  | BPCE SA, 2.125%, 16/12/22  | 282,935      | 0.01            | EUR 150,000  | Cie de Financement Foncier SA, 4.000%, 24/10/25                     | 211,247      | 0.01            |
| EUR 200,000  | BPCE SA, 1.125%, 18/01/23  | 242,137      | 0.01            | EUR 200,000  | Cie de Financement Foncier SA, 0.225%, 14/09/26                     | 242,868      | 0.01            |
| EUR 400,000  | BPCE SA, 0.625%, 26/09/23  | 484,289      | 0.01            | EUR 200,000  | Cie de Financement Foncier SA, 0.375%, 09/04/27                     | 244,950      | 0.01            |
| EUR 100,000  | BPCE SA, 0.875%, 31/01/24  | 121,541      | 0.00            | EUR 100,000  | Cie de Financement Foncier SA, 0.010%, 10/11/27                     | 119,758      | 0.00            |
| USD 150,000  | BPCE SA, 4.000%, 15/04/24  | 163,576      | 0.01            | EUR 300,000  | Cie de Financement Foncier SA, zero coupon, perpetual               | 337,903      | 0.01            |
| EUR 200,000  | BPCE SA, 1.000%, 15/07/24  | 245,714      | 0.01            | EUR 200,000  | Cie de Saint-Gobain, 1.750%, 03/04/23                               | 244,934      | 0.01            |
| EUR 100,000  | BPCE SA, 3.000%, 19/07/24  | 130,186      | 0.00            | EUR 200,000  | Cie de Saint-Gobain, 0.625%, 15/03/24                               | 242,377      | 0.01            |
| USD 300,000  | BPCE SA, 2.375%, 14/01/25  | 312,339      | 0.01            | EUR 100,000  | Cie de Saint-Gobain, 1.000%, 17/03/25                               | 123,534      | 0.00            |
| EUR 100,000  | BPCE SA, 1.000%, 01/04/25  | 122,611      | 0.00            | EUR 100,000  | Cie de Saint-Gobain, 1.125%, 23/03/26                               | 124,933      | 0.00            |
| EUR 200,000  | BPCE SA, 0.625%, 28/04/25  | 242,108      | 0.00            | EUR 200,000  | Cie Financiere et Industrielle des Autoroutes SA, 0.375%, 07/02/25  | 241,739      | 0.01            |
| EUR 200,000  | BPCE SA, 0.250%, 15/01/26  | 234,863      | 0.00            | EUR 100,000  | Cie Financiere et Industrielle des Autoroutes SA, 1.125%, 13/10/27  | 126,360      | 0.00            |
| EUR 100,000  | BPCE SA, 0.010%, 14/01/27  | 117,549      | 0.00            | EUR 100,000  | Cie Financiere et Industrielle des Autoroutes SA, 1.000%, 19/05/31  | 124,984      | 0.00            |
| USD 250,000  | BPCE SA, 3.500%, 23/10/27  | 271,627      | 0.01            | EUR 200,000  | Cie Generale des Etablissements Michelin SCA, 0.875%, 03/09/25      | 246,651      | 0.01            |
| USD 300,000  | BPCE SA, 2.700%, 01/10/29  | 313,383      | 0.01            | EUR 100,000  | Cie Generale des Etablissements Michelin SCA, zero coupon, 02/11/28 | 116,748      | 0.00            |
| GBP 100,000  | BPCE SA, 1.375%, perpetual   | 140,025      | 0.01            | EUR 100,000  | CNP Assurances, 4.250%, 05/06/45                                    | 135,099      | 0.01            |
| EUR 100,000  | BPCE SFH SA, 0.500%, 11/10/22  | 120,112      | 0.00            | EUR 100,000  | CNP Assurances, 2.000%, 27/07/50                                    | 123,064      | 0.00            |
| EUR 300,000  | BPCE SFH SA, 0.375%, 21/02/24  | 363,369      | 0.01            | EUR 400,000  | CNP Assurances, 2.500%, 30/06/51                                    | 507,399      | 0.01            |
| EUR 100,000  | BPCE SFH SA, 1.000%, 24/02/25  | 124,498      | 0.00            | EUR 200,000  | Coentreprise de Transport d'Electricite SA, 0.875%, 29/09/24        | 243,480      | 0.01            |
| EUR 400,000  | BPCE SFH SA, 0.125%, 31/03/25  | 482,723      | 0.01            | EUR 100,000  | Council Of Europe, 0.375%, 27/03/25                                 | 122,269      | 0.00            |
| EUR 500,000  | BPCE SFH SA, 0.010%, 08/11/26  | 600,416      | 0.02            | EUR 200,000  | Covivio, 1.625%, 23/06/30   | 255,490      | 0.01            |
| EUR 200,000  | BPCE SFH SA, 0.750%, 27/11/26  | 249,706      | 0.01            | EUR 200,000  | Credit Agricole Assurances SA, 2.625%, 29/01/48                     | 253,712      | 0.01            |
| EUR 400,000  | Caisse Centrale du Credit Immobilier de France SA, zero coupon, 17/01/24     | 478,962      | 0.01            | EUR 100,000  | Credit Agricole Assurances SA, 4.250%, perpetual                    | 131,770      | 0.00            |
| EUR 100,000  | Caisse de Refinancement de l'Habitat SA, 3.900%, 20/10/23                    | 130,572      | 0.00            | EUR 200,000  | Credit Agricole Home Loan SFH SA, 0.375%, 24/03/23                  | 240,731      | 0.01            |
| EUR 120,000  | Caisse de Refinancement de l'Habitat SA, 3.600%, 08/03/24                    | 157,817      | 0.01            | EUR 100,000  | Credit Agricole Home Loan SFH SA, 0.625%, 11/09/23                  | 121,421      | 0.00            |
| EUR 400,000  | Caisse de Refinancement de l'Habitat SA, 0.010%, 27/11/26                    | 479,471      | 0.02            | EUR 200,000  | Credit Agricole Home Loan SFH SA, 0.375%, 30/09/24                  | 243,105      | 0.01            |
| EUR 400,000  | Caisse de Refinancement de l'Habitat SA, 0.125%, 30/04/27                    | 483,236      | 0.01            | EUR 300,000  | Credit Agricole Home Loan SFH SA, 0.125%, 16/12/24                  | 362,050      | 0.01            |
| EUR 300,000  | Caisse de Refinancement de l'Habitat SA, 0.010%, 08/10/29                    | 356,108      | 0.01            |  |   |              |                 |
| EUR 100,000  | Caisse Nationale de Reassurance Mutuelle Agricole Groupama, 6.000%, 23/01/27 | 149,155      | 0.01            |  |   |              |                 |
| EUR 300,000  | Capgemini SE, 0.625%, 23/06/25   | 364,561      | 0.01            |  |   |              |                 |
| EUR 100,000  | Capgemini SE, 2.000%, 15/04/29   | 133,358      | 0.00            |  |   |              |                 |
| EUR 100,000  | Capgemini SE, 2.375%, 15/04/32   | 139,567      | 0.01            |  |   |              |                 |
| EUR 100,000  | Carmila SA, 2.125%, 07/03/28   | 124,968      | 0.00            |  |   |              |                 |
| EUR 100,000  | Carrefour SA, 0.875%, 12/06/23   | 120,784      | 0.00            |  |   |              |                 |
| EUR 100,000  | Carrefour SA, 1.750%, 04/05/26   | 128,097      | 0.00            |  |   |              |                 |
| EUR 100,000  | Carrefour SA, 1.000%, 17/05/27   | 124,138      | 0.00            |  |   |              |                 |
| EUR 100,000  | Cie de Financement Foncier SA, 0.200%, 16/09/22                              | 119,597      | 0.00            |  |   |              |                 |
| EUR 150,000  | Cie de Financement Foncier SA, 2.375%, 21/11/22                              | 184,986      | 0.01            |  |   |              |                 |
| EUR 100,000  | Cie de Financement Foncier SA, 0.625%, 10/02/23                              | 120,722      | 0.00            |  |   |              |                 |
| EUR 200,000  | Cie de Financement Foncier SA, 0.250%, 11/04/23                              | 240,261      | 0.01            |  |   |              |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description  | Market Value | % of Net Assets | Quantity   | Description                                       | Market Value | % of Net Assets |
|--|--|--------------|-----------------|--|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |              |                 |
| Corporate Bonds - 24.02% (continued)   |  |              |                 | Corporate Bonds - 24.02% (continued)   |   |              |                 |
| France (continued)   |  |              |                 | France (continued)   |   |              |                 |
| EUR 200,000  | Credit Agricole Home Loan SFH SA, 0.500%, 03/04/25     | 244,829      | 0.01            | EUR 100,000  | Credit Mutuel Arkea SA, 1.625%, 15/04/26          | 126,007      | 0.00            |
| EUR 200,000  | Credit Agricole Home Loan SFH SA, 0.750%, 05/05/27     | 250,377      | 0.01            | EUR 100,000  | Credit Mutuel Arkea SA, 1.250%, 11/06/29          | 123,580      | 0.00            |
| EUR 100,000  | Credit Agricole Home Loan SFH SA, 1.375%, 03/02/32     | 133,746      | 0.00            | EUR 100,000  | Credit Mutuel Arkea SA, 0.875%, 11/03/33          | 117,886      | 0.00            |
| EUR 100,000  | Credit Agricole Home Loan SFH SA, 0.875%, 06/05/34     | 127,303      | 0.00            | EUR 300,000  | Credit Mutuel Home Loan SFH SA, 0.250%, 30/04/24  | 362,516      | 0.01            |
| EUR 400,000  | Credit Agricole Home Loan SFH SA, 1.500%, 28/09/38     | 557,596      | 0.01            | EUR 500,000  | Credit Mutuel Home Loan SFH SA, 0.125%, 09/04/25  | 603,546      | 0.02            |
| EUR 200,000  | Credit Agricole Public Sector SCF SA, 0.875%, 02/08/27 | 252,156      | 0.01            | EUR 300,000  | Credit Mutuel Home Loan SFH SA, 0.010%, perpetual | 351,739      | 0.01            |
| EUR 200,000  | Credit Agricole SA, 0.750%, 05/12/23                   | 243,306      | 0.01            | EUR 100,000  | Danone SA, 0.424%, 03/11/22                       | 119,659      | 0.00            |
| EUR 100,000  | Credit Agricole SA, 1.375%, 13/03/25                   | 124,188      | 0.00            | USD 100,000  | Danone SA, 2.589%, 02/11/23                       | 104,236      | 0.00            |
| EUR 200,000  | Credit Agricole SA, 0.375%, 21/10/25                   | 240,000      | 0.00            | EUR 300,000  | Danone SA, 1.250%, 30/05/24                       | 370,791      | 0.01            |
| EUR 100,000  | Credit Agricole SA, 1.000%, 22/04/26                   | 122,365      | 0.00            | EUR 100,000  | Danone SA, 1.208%, 03/11/28                       | 127,839      | 0.00            |
| EUR 100,000  | Credit Agricole SA, 1.875%, 20/12/26                   | 128,712      | 0.00            | EUR 100,000  | Danone SA, 0.395%, 10/06/29                       | 120,342      | 0.00            |
| USD 250,000  | Credit Agricole SA, 4.125%, 10/01/27                   | 280,762      | 0.01            | EUR 100,000  | Dassault Systemes SE, zero coupon, 16/09/24       | 119,251      | 0.00            |
| USD 500,000  | Credit Agricole SA, 1.247%, 26/01/27                   | 492,045      | 0.01            | EUR 100,000  | Dassault Systemes SE, 0.125%, 16/09/26            | 119,417      | 0.00            |
| EUR 200,000  | Credit Agricole SA, 1.375%, 03/05/27                   | 254,198      | 0.01            | USD 200,000  | Dexia Credit Local SA, 2.375%, 20/09/22           | 204,968      | 0.01            |
| EUR 200,000  | Credit Agricole SA, 0.125%, 09/12/27                   | 232,918      | 0.01            | EUR 100,000  | Dexia Credit Local SA, 0.750%, 25/01/23           | 120,906      | 0.00            |
| EUR 100,000  | Credit Agricole SA, 0.375%, 20/04/28                   | 117,367      | 0.00            | EUR 300,000  | Dexia Credit Local SA, 0.250%, 01/06/23           | 360,722      | 0.01            |
| EUR 200,000  | Credit Agricole SA, 1.750%, 05/03/29                   | 257,786      | 0.01            | EUR 200,000  | Dexia Credit Local SA, 0.625%, 03/02/24           | 243,605      | 0.01            |
| EUR 100,000  | Credit Agricole SA, 1.000%, 03/07/29                   | 125,025      | 0.00            | EUR 200,000  | Dexia Credit Local SA, zero coupon, 29/05/24      | 239,784      | 0.01            |
| EUR 200,000  | Credit Agricole SA, 1.625%, 05/06/30                   | 246,421      | 0.01            | EUR 200,000  | Dexia Credit Local SA, 0.500%, 17/01/25           | 243,805      | 0.01            |
| EUR 100,000  | Credit Agricole SA, 0.875%, 14/01/32                   | 120,332      | 0.00            | GBP 200,000  | Dexia Credit Local SA, 2.125%, 12/02/25           | 291,710      | 0.01            |
| USD 500,000  | Credit Agricole SA, 2.811%, perpetual                  | 473,640      | 0.01            | EUR 300,000  | Dexia Credit Local SA, 0.010%, 22/01/27           | 358,303      | 0.01            |
| EUR 100,000  | Credit Mutuel - CIC Home Loan SFH SA, 0.375%, 12/09/22 | 119,847      | 0.00            | USD 500,000  | Dexia Credit Local SA, 1.125%, perpetual          | 503,490      | 0.01            |
| EUR 100,000  | Credit Mutuel - CIC Home Loan SFH SA, 4.125%, 16/01/23 | 127,091      | 0.00            | GBP 100,000  | Dexia Credit Local SA, 0.250%, perpetual          | 134,575      | 0.00            |
| EUR 200,000  | Credit Mutuel - CIC Home Loan SFH SA, 1.750%, 19/06/24 | 252,528      | 0.01            | EUR 200,000  | Dexia Credit Local SA, zero coupon, perpetual     | 237,749      | 0.01            |
| EUR 100,000  | Credit Mutuel - CIC Home Loan SFH SA, 0.625%, 02/02/26 | 123,585      | 0.00            | EUR 100,000  | Edenred, 1.875%, 06/03/26                         | 128,469      | 0.00            |
| EUR 100,000  | Credit Mutuel Arkea, 0.875%, 05/10/23                  | 121,625      | 0.00            | EUR 100,000  | Edenred, 1.375%, 18/06/29                         | 126,761      | 0.00            |
| EUR 200,000  | Credit Mutuel Arkea SA, 1.375%, 17/01/25               | 249,473      | 0.01            | EUR 100,000  | Electricite de France SA, 4.625%, 11/09/24        | 136,511      | 0.01            |
| EUR 100,000  | Credit Mutuel Arkea SA, 0.010%, 28/01/26               | 118,385      | 0.00            | EUR 400,000  | Electricite de France SA, 1.000%, 13/10/26        | 496,593      | 0.01            |
|  |  |              |                 | EUR 200,000  | Electricite de France SA, 4.125%, 25/03/27        | 290,520      | 0.01            |
|  |  |              |                 | EUR 300,000  | Electricite de France SA, 2.000%, 02/10/30        | 402,405      | 0.01            |
|  |  |              |                 | USD 150,000  | Electricite de France SA, 6.950%, 26/01/39        | 225,235      | 0.01            |
|  |  |              |                 | USD 125,000  | Electricite de France SA, 5.600%, 27/01/40        | 167,025      | 0.01            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description  | Market Value | % of Net Assets | Quantity   | Description  | Market Value | % of Net Assets |
|--|--|--------------|-----------------|--|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 |
| Corporate Bonds - 24.02% (continued)   |  |              |                 | Corporate Bonds - 24.02% (continued)   |  |              |                 |
| France (continued)   |  |              |                 | France (continued)   |  |              |                 |
| USD 200,000  | Electricite de France SA, 4.875%, 22/01/44                     | 251,986      | 0.01            | EUR 100,000  | HSBC France SA, 0.600%, 20/03/23                           | 120,569      | 0.00            |
| USD 500,000  | Electricite de France SA, 5.000%, 21/09/48                     | 651,380      | 0.02            | EUR 300,000  | HSBC France SA, 0.250%, 17/05/24                           | 360,495      | 0.01            |
| EUR 100,000  | Electricite de France SA, 2.000%, 09/12/49                     | 127,718      | 0.00            | EUR 100,000  | HSBC France SA, 0.100%, 03/09/27                           | 117,922      | 0.00            |
| GBP 100,000  | Electricite de France SA, 6.000%, 29/12/49                     | 154,343      | 0.01            | EUR 100,000  | HSBC SFH France SA, 2.000%, 16/10/23                       | 125,236      | 0.00            |
| GBP 200,000  | Electricite de France SA, 6.000%, 23/01/14                     | 488,605      | 0.01            | EUR 100,000  | Icade Sante SAS, 1.625%, 28/02/28                          | 127,347      | 0.00            |
| GBP 300,000  | Electricite de France SA, 5.875%, perpetual                    | 470,608      | 0.01            | EUR 100,000  | Icade Sante SAS, 0.875%, 04/11/29                          | 119,643      | 0.00            |
| EUR 200,000  | Electricite de France SA, 2.875%, perpetual                    | 244,666      | 0.01            | EUR 100,000  | Icade Sante SAS, 1.375%, 17/09/30                          | 124,533      | 0.00            |
| EUR 200,000  | Electricite de France SA, 3.000%, perpetual                    | 245,164      | 0.01            | EUR 100,000  | Imerys SA, 1.500%, 15/01/27                                | 125,294      | 0.00            |
| EUR 28,000   | Engie Alliance GIE, 5.750%, 24/06/23                           | 36,981       | 0.00            | EUR 100,000  | Indigo Group SAS, 1.625%, 19/04/28                         | 123,707      | 0.00            |
| EUR 50,000   | Engie SA, 3.000%, 01/02/23                                     | 62,454       | 0.00            | EUR 100,000  | JCDecaux SA, 2.000%, 24/10/24                              | 125,561      | 0.00            |
| EUR 100,000  | Engie SA, 0.375%, 28/02/23                                     | 119,726      | 0.00            | EUR 200,000  | Kering SA, 0.250%, 13/05/23                                | 239,512      | 0.01            |
| EUR 100,000  | Engie SA, 0.875%, 27/03/24                                     | 121,870      | 0.00            | EUR 100,000  | Kering SA, 1.250%, 10/05/26                                | 125,919      | 0.00            |
| EUR 100,000  | Engie SA, zero coupon, 04/03/27                                | 117,863      | 0.00            | EUR 100,000  | Klepierre SA, 1.000%, 17/04/23                             | 120,847      | 0.00            |
| EUR 200,000  | Engie SA, 0.375%, 11/06/27                                     | 240,484      | 0.01            | EUR 100,000  | Klepierre SA, 0.625%, 01/07/30                             | 118,703      | 0.00            |
| EUR 100,000  | Engie SA, 0.375%, 21/06/27                                     | 120,383      | 0.00            | EUR 100,000  | Klepierre SA, 1.625%, 13/12/32                             | 127,649      | 0.00            |
| EUR 100,000  | Engie SA, 1.500%, 27/03/28                                     | 128,739      | 0.00            | EUR 300,000  | La Banque Postale Home Loan SFH SA, 0.875%, 07/02/28       | 379,795      | 0.01            |
| EUR 100,000  | Engie SA, 1.375%, 28/02/29                                     | 128,039      | 0.00            | EUR 100,000  | La Banque Postale SA, 0.500%, 17/06/26                     | 120,024      | 0.00            |
| EUR 400,000  | Engie SA, 2.125%, 30/03/32                                     | 548,915      | 0.01            | EUR 200,000  | La Banque Postale SA, 2.750%, 19/11/27                     | 246,108      | 0.01            |
| EUR 100,000  | Engie SA, 1.500%, 13/03/35                                     | 129,075      | 0.00            | EUR 100,000  | La Banque Postale SA, 1.375%, 24/04/29                     | 126,391      | 0.00            |
| EUR 100,000  | Engie SA, 1.375%, 21/06/39                                     | 126,274      | 0.00            | EUR 100,000  | La Banque Postale SA, 0.875%, 26/01/31                     | 118,902      | 0.00            |
| GBP 100,000  | Engie SA, 5.000%, 01/10/60                                     | 226,014      | 0.01            | EUR 100,000  | La Banque Postale SA, 0.750%, 02/08/32                     | 233,165      | 0.01            |
| EUR 100,000  | Engie SA, 1.375%, perpetual                                    | 120,693      | 0.00            | EUR 100,000  | La Banque Postale SA, 0.750%, perpetual                    | 118,151      | 0.00            |
| EUR 100,000  | Essilorluxottica, 0.750%, 27/11/31                             | 122,756      | 0.00            | EUR 200,000  | La Mondiale SAM, 2.125%, 23/06/31                          | 248,840      | 0.01            |
| EUR 100,000  | EssilorLuxottica SA, zero coupon, 27/05/23                     | 119,305      | 0.00            | EUR 59,000   | La Poste SA, 4.375%, 26/06/23                              | 76,624       | 0.00            |
| EUR 100,000  | EssilorLuxottica SA, 0.125%, 27/05/25                          | 119,922      | 0.00            | EUR 200,000  | La Poste SA, 0.625%, 21/10/26                              | 235,200      | 0.00            |
| EUR 100,000  | EssilorLuxottica SA, 0.375%, 05/01/26                          | 121,252      | 0.00            | EUR 200,000  | La Poste SA, 0.375%, 17/09/27                              | 240,707      | 0.01            |
| EUR 100,000  | EssilorLuxottica SA, 0.375%, 27/11/27                          | 120,938      | 0.00            | EUR 100,000  | La Poste SA, 1.375%, 21/04/32                              | 128,103      | 0.00            |
| EUR 100,000  | EssilorLuxottica SA, 0.500%, 05/06/28                          | 121,828      | 0.00            | EUR 100,000  | La Poste SA, zero coupon, perpetual                        | 115,492      | 0.00            |
| EUR 100,000  | Eutelsat SA, 2.000%, 02/10/25                                  | 126,941      | 0.00            | EUR 100,000  | Legrand SA, 0.625%, 24/06/28                               | 122,609      | 0.00            |
| EUR 300,000  | Firmenich Productions Participations SAS, 1.750%, 30/04/30     | 392,041      | 0.01            | EUR 200,000  | Legrand SA, 0.750%, 20/05/30                               | 247,071      | 0.01            |
| EUR 100,000  | Gecina SA, 1.375%, 30/06/27                                    | 128,003      | 0.00            | EUR 100,000  | Legrand SA, 1.875%, 06/07/32                               | 137,629      | 0.01            |
| EUR 100,000  | Gecina SA, 1.625%, 29/05/34                                    | 131,567      | 0.00            | GBP 300,000  | LVMH Moet Hennessy Louis Vuitton SE, 1.000%, 11/02/23      | 418,012      | 0.01            |
| EUR 100,000  | Gecina SA, 0.875%, 30/06/36                                    | 118,718      | 0.00            | EUR 85,000   | LVMH Moet Hennessy Louis Vuitton SE, 0.750%, 26/05/24      | 103,584      | 0.00            |
| EUR 100,000  | Holding d'Infrastructures de Transport SASU, 1.625%, 27/11/27  | 126,234      | 0.00            | EUR 100,000  | LVMH Moet Hennessy Louis Vuitton SE, 0.750%, 07/04/25      | 122,665      | 0.00            |
| EUR 200,000  | Holdings d'Infrastructures de Transport SASU, 0.625%, 14/09/28 | 235,126      | 0.01            | EUR 100,000  | LVMH Moet Hennessy Louis Vuitton SE, zero coupon, 11/02/26 | 119,464      | 0.00            |



## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description  | Market Value | % of Net Assets | Quantity   | Description   | Market Value | % of Net Assets |
|--|--|--------------|-----------------|--|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |              |                 |
| Corporate Bonds - 24.02% (continued)   |  |              |                 | Corporate Bonds - 24.02% (continued)   |   |              |                 |
| France (continued)   |  |              |                 | France (continued)   |   |              |                 |
| EUR 100,000  | LVMH Moet Hennessy Louis Vuitton SE, 0.125%, 11/02/28              | 119,681      | 0.00            | EUR 100,000  | RTE Reseau de Transport d'Electricite SADIR, 2.000%, 18/04/36 | 137,311      | 0.01            |
| EUR 100,000  | LVMH Moet Hennessy Louis Vuitton SE, 0.375%, 11/02/31              | 120,244      | 0.00            | EUR 100,000  | RTE Reseau de Transport d'Electricite SADIR, 1.125%, 09/09/49 | 115,165      | 0.00            |
| EUR 100,000  | Orange SA, 0.750%, 11/09/23  | 121,075      | 0.00            | EUR 100,000  | Sanofi, zero coupon, 13/09/22                                 | 119,094      | 0.00            |
| EUR 100,000  | Orange SA, 1.000%, 12/05/25  | 123,402      | 0.00            | EUR 100,000  | Sanofi, 0.500%, 21/03/23                                      | 120,170      | 0.00            |
| EUR 100,000  | Orange SA, zero coupon, 29/06/26                                   | 118,764      | 0.00            | EUR 100,000  | Sanofi, 3.375%, 19/06/23                                      | 211,302      | 0.01            |
| EUR 200,000  | Orange SA, zero coupon, 04/09/26                                   | 236,907      | 0.01            | EUR 300,000  | Sanofi, 2.500%, 14/11/23                                      | 377,312      | 0.01            |
| EUR 100,000  | Orange SA, 1.500%, 09/09/27  | 128,444      | 0.00            | EUR 100,000  | Sanofi, 0.625%, 05/04/24                                      | 121,450      | 0.00            |
| EUR 100,000  | Orange SA, 1.375%, 20/03/28  | 127,920      | 0.00            | EUR 100,000  | Sanofi, 1.000%, 01/04/25                                      | 123,820      | 0.00            |
| EUR 100,000  | Orange SA, 2.000%, 15/01/29  | 133,988      | 0.00            | EUR 100,000  | Sanofi, 1.000%, 21/03/26                                      | 124,765      | 0.00            |
| EUR 100,000  | Orange SA, 0.125%, 16/09/29  | 117,059      | 0.00            | EUR 100,000  | Sanofi, 1.125%, 05/04/28                                      | 127,375      | 0.00            |
| EUR 100,000  | Orange SA, 1.375%, 16/01/30  | 129,071      | 0.00            | USD 100,000  | Sanofi, 3.625%, 19/06/28                                      | 114,147      | 0.00            |
| USD 25,000   | Orange SA, 9.000%, 01/03/31  | 39,383       | 0.00            | EUR 100,000  | Sanofi, 0.875%, 21/03/29                                      | 125,366      | 0.00            |
| GBP 200,000  | Orange SA, 3.250%, 15/01/32  | 314,377      | 0.01            | EUR 100,000  | Sanofi, 1.375%, 21/03/30                                      | 130,499      | 0.00            |
| EUR 300,000  | Orange SA, 1.625%, 07/04/32  | 396,086      | 0.01            | EUR 100,000  | Schlumberger Finance France SAS, 1.000%, 18/02/26             | 123,777      | 0.00            |
| EUR 43,000   | Orange SA, 8.125%, 28/01/33  | 93,320       | 0.00            | EUR 100,000  | Schneider Electric SE, 0.250%, 09/09/24                       | 120,304      | 0.00            |
| EUR 100,000  | Orange SA, 0.750%, 29/06/34  | 118,507      | 0.00            | EUR 100,000  | Schneider Electric SE, 0.875%, 13/12/26                       | 124,454      | 0.00            |
| USD 50,000   | Orange SA, 5.375%, 13/01/42  | 67,489       | 0.00            | EUR 100,000  | Schneider Electric SE, 1.000%, 09/04/27                       | 125,338      | 0.00            |
| EUR 100,000  | Orange SA, 5.250%, perpetual                                       | 133,124      | 0.00            | EUR 100,000  | Schneider Electric SE, 1.500%, 15/01/28                       | 129,488      | 0.00            |
| EUR 100,000  | Orange SA, 1.750%, perpetual                                       | 121,135      | 0.00            | EUR 400,000  | SCOR SE, 1.375%, 17/09/51                                     | 474,915      | 0.01            |
| EUR 100,000  | Orange SA, 2.375%, perpetual                                       | 124,575      | 0.00            | EUR 100,000  | Societe Fonciere Lyonnaise SA, 1.500%, 29/05/25               | 125,224      | 0.00            |
| EUR 100,000  | Pernod Ricard SA, zero coupon, 24/10/23                            | 119,206      | 0.00            | EUR 100,000  | Societe Generale SA, 0.500%, 13/01/23                         | 119,909      | 0.00            |
| EUR 100,000  | Pernod Ricard SA, 1.500%, 18/05/26                                 | 127,188      | 0.00            | USD 200,000  | Societe Generale SA, 5.000%, 17/01/24                         | 217,696      | 0.01            |
| EUR 100,000  | Pernod Ricard SA, 1.750%, 08/04/30                                 | 133,325      | 0.00            | USD 200,000  | Societe Generale SA, 3.875%, 28/03/24                         | 215,172      | 0.01            |
| EUR 200,000  | Peugeot SA, 2.000%, 20/03/25                                       | 252,163      | 0.01            | EUR 100,000  | Societe Generale SA, 1.125%, 23/01/25                         | 122,665      | 0.00            |
| EUR 100,000  | Peugeot SA, 1.125%, 18/09/29                                       | 121,905      | 0.00            | EUR 100,000  | Societe Generale SA, 2.625%, 27/02/25                         | 128,546      | 0.00            |
| EUR 100,000  | PSA Banque France SA, 0.625%, 10/10/22                             | 119,940      | 0.00            | EUR 200,000  | Societe Generale SA, 0.125%, 24/02/26                         | 236,270      | 0.00            |
| EUR 100,000  | PSA Banque France SA, 0.750%, 19/04/23                             | 120,381      | 0.00            | EUR 200,000  | Societe Generale SA, 1.125%, 21/04/26                         | 244,618      | 0.01            |
| EUR 45,000   | RCI Banque SA, 0.750%, 26/09/22                                    | 53,887       | 0.00            | USD 100,000  | Societe Generale SA, 4.250%, 19/08/26                         | 109,519      | 0.00            |
| EUR 50,000   | RCI Banque SA, 0.250%, 08/03/23                                    | 59,622       | 0.00            | EUR 100,000  | Societe Generale SA, 0.750%, 25/01/27                         | 119,962      | 0.00            |
| EUR 55,000   | RCI Banque SA, 0.750%, 10/04/23                                    | 66,060       | 0.00            | EUR 200,000  | Societe Generale SA, 1.375%, 13/01/28                         | 248,029      | 0.01            |
| EUR 100,000  | RCI Banque SA, 1.375%, 08/03/24                                    | 122,479      | 0.00            | EUR 400,000  | Societe Generale SA, 0.875%, 22/09/28                         | 481,907      | 0.01            |
| EUR 100,000  | RCI Banque SA, 2.000%, 11/07/24                                    | 124,848      | 0.00            | EUR 100,000  | Societe Generale SA, 1.750%, 22/03/29                         | 127,062      | 0.00            |
| EUR 100,000  | RCI Banque SA, 1.750%, 10/04/26                                    | 125,809      | 0.00            | EUR 100,000  | Societe Generale SA, 0.500%, 12/06/29                         | 116,046      | 0.00            |
| EUR 60,000   | RCI Banque SA, 1.125%, 15/01/27                                    | 73,493       | 0.00            |  |   |              |                 |
| EUR 100,000  | RTE Reseau de Transport d'Electricite SADIR, zero coupon, 09/09/27 | 117,194      | 0.00            |  |   |              |                 |
| EUR 200,000  | RTE Reseau de Transport d'Electricite SADIR, 2.750%, 20/06/29      | 282,441      | 0.01            |  |   |              |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description                                      | Market Value | % of Net Assets | Quantity   | Description                                       | Market Value      | % of Net Assets |
|--|--|--------------|-----------------|--|---|-------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |                   |                 |
| Corporate Bonds - 24.02% (continued)   |  |              |                 | Corporate Bonds - 24.02% (continued)   |   |                   |                 |
| France (continued)   |  |              |                 | France (continued)   |   |                   |                 |
| EUR 100,000  | Societe Generale SA, 0.875%, 24/09/29            | 118,986      | 0.00            | USD 300,000  | Total Capital International SA, 2.986%, perpetual | 305,178           | 0.01            |
| USD 500,000  | Societe Generale SA, 3.625%, 01/03/41            | 503,565      | 0.01            | EUR 100,000  | Total Capital SA, 3.125%, 16/09/22                | 123,680           | 0.00            |
| USD 200,000  | Societe Generale SA, 5.625%, 24/11/45            | 256,166      | 0.01            | USD 50,000   | Total Capital SA, 3.883%, 11/10/28                | 57,320            | 0.00            |
| GBP 100,000  | Societe Generale SA, 1.250%, perpetual           | 134,537      | 0.00            | EUR 100,000  | TOTAL SA, 3.369%, perpetual                       | 131,509           | 0.00            |
| EUR 100,000  | Societe Generale SCF SA, 4.250%, 03/02/23        | 127,609      | 0.00            | EUR 100,000  | TotalEnergies SE, 1.625%, 31/12/99                | 118,613           | 0.00            |
| EUR 300,000  | Societe Generale SFH SA, 0.250%, 23/01/24        | 362,089      | 0.01            | EUR 100,000  | TotalEnergies SE, 2.125%, 31/12/99                | 116,699           | 0.00            |
| EUR 100,000  | Societe Generale SFH SA, 0.750%, 19/01/28        | 125,529      | 0.00            | EUR 100,000  | Unibail-Rodamco-Westfield SE, 2.500%, 26/02/24    | 127,138           | 0.00            |
| EUR 400,000  | Societe Generale SFH SA, 0.750%, perpetual       | 500,018      | 0.01            | EUR 100,000  | Unibail-Rodamco-Westfield SE, 2.125%, 09/04/25    | 127,648           | 0.00            |
| EUR 100,000  | Sodexo SA, 0.750%, 27/04/25                      | 122,052      | 0.00            | EUR 100,000  | Unibail-Rodamco-Westfield SE, 1.125%, 15/09/25    | 123,402           | 0.00            |
| EUR 100,000  | Sodexo SA, 1.125%, 22/05/25                      | 123,634      | 0.00            | EUR 100,000  | Unibail-Rodamco-Westfield SE, 1.375%, 09/03/26    | 125,812           | 0.00            |
| EUR 100,000  | Sodexo SA, 1.000%, 27/04/29                      | 124,503      | 0.00            | EUR 100,000  | Unibail-Rodamco-Westfield SE, 0.750%, 25/10/28    | 119,647           | 0.00            |
| EUR 100,000  | Suez, 5.500%, 22/07/24                           | 139,423      | 0.01            | EUR 100,000  | Unibail-Rodamco-Westfield SE, 1.500%, 29/05/29    | 126,428           | 0.00            |
| EUR 200,000  | Suez, 1.000%, 03/04/25                           | 246,345      | 0.01            | EUR 100,000  | Unibail-Rodamco-Westfield SE, 2.625%, 09/04/30    | 137,440           | 0.01            |
| EUR 100,000  | Suez, 1.625%, 17/09/30                           | 130,794      | 0.00            | EUR 100,000  | Unibail-Rodamco-Westfield SE, 1.875%, 15/01/31    | 128,522           | 0.00            |
| EUR 100,000  | Suez, 1.250%, 14/05/35                           | 123,872      | 0.00            | EUR 200,000  | Unibail-Rodamco-Westfield SE, 1.375%, 04/12/31    | 242,109           | 0.00            |
| EUR 100,000  | Suez SA, zero coupon, 09/06/26                   | 118,228      | 0.00            | EUR 100,000  | Unibail-Rodamco-Westfield SE, 0.875%, 29/03/32    | 115,701           | 0.00            |
| EUR 100,000  | Teleperformance, 1.875%, 02/07/25                | 126,340      | 0.00            | EUR 100,000  | Veolia Environnement SA, 0.892%, 14/01/24         | 121,399           | 0.00            |
| EUR 100,000  | Terega SA, 0.875%, 17/09/30                      | 119,452      | 0.00            | EUR 100,000  | Veolia Environnement SA, zero coupon, 14/01/27    | 117,839           | 0.00            |
| EUR 100,000  | Tikehau Capital SCA, 2.250%, 14/10/26            | 123,987      | 0.00            | EUR 100,000  | Veolia Environnement SA, 1.940%, 07/01/30         | 133,215           | 0.00            |
| EUR 100,000  | Total Capital International SA, 2.125%, 15/03/23 | 123,710      | 0.00            | EUR 100,000  | Veolia Environnement SA, 0.664%, 15/01/31         | 119,835           | 0.00            |
| EUR 200,000  | Total Capital International SA, 0.250%, 12/07/23 | 239,967      | 0.01            | GBP 100,000  | Vinci SA, 2.250%, 15/03/27                        | 146,733           | 0.01            |
| USD 100,000  | Total Capital International SA, 3.700%, 15/01/24 | 107,804      | 0.00            | EUR 400,000  | Vinci SA, zero coupon, 27/11/28                   | 468,374           | 0.01            |
| EUR 100,000  | Total Capital International SA, 0.625%, 04/10/24 | 121,848      | 0.00            | EUR 200,000  | Vinci SA, 1.625%, 18/01/29                        | 260,922           | 0.01            |
| EUR 300,000  | Total Capital International SA, 1.023%, 04/03/27 | 374,936      | 0.01            | EUR 100,000  | Vivendi SA, 0.625%, 11/06/25                      | 120,939           | 0.00            |
| EUR 200,000  | Total Capital International SA, 0.696%, 31/05/28 | 245,911      | 0.01            | EUR 300,000  | Vivendi SA, 1.125%, 11/12/28                      | 371,364           | 0.01            |
| USD 300,000  | Total Capital International SA, 3.455%, 19/02/29 | 334,491      | 0.01            | EUR 100,000  | Wendel SA, 1.000%, 20/04/23                       | 121,115           | 0.00            |
| EUR 300,000  | Total Capital International SA, 1.491%, 04/09/30 | 391,774      | 0.01            | EUR 100,000  | Wendel SA, 1.375%, 26/04/26                       | 124,791           | 0.00            |
| EUR 100,000  | Total Capital International SA, 0.952%, 18/05/31 | 124,859      | 0.00            | EUR 100,000  | Worldline SA, 0.875%, 30/06/27                    | 122,812           | 0.00            |
| GBP 100,000  | Total Capital International SA, 1.405%, 03/09/31 | 135,516      | 0.01            | EUR 100,000  | WPP Finance SA, 2.375%, 19/05/27                  | 133,040           | 0.00            |
| EUR 200,000  | Total Capital International SA, 1.994%, 08/04/32 | 274,152      | 0.01            | <b>Total France</b>  |   | <b>80,355,771</b> | <b>1.74</b>     |
| EUR 100,000  | Total Capital International SA, 1.618%, 18/05/40 | 130,829      | 0.00            | Germany  |   |                   |                 |
| USD 200,000  | Total Capital International SA, 3.127%, 29/05/50 | 202,970      | 0.01            | EUR 200,000  | Aareal Bank AG, 0.125%, 01/02/23                  | 239,552           | 0.01            |
| USD 200,000  | Total Capital International SA, 3.386%, 29/06/60 | 211,184      | 0.01            | EUR 400,000  | Aareal Bank AG, 0.010%, perpetual                 | 481,148           | 0.01            |
|  |  |              |                 | EUR 100,000  | adidas AG, zero coupon, 09/09/24                  | 119,253           | 0.00            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description   | Market Value | % of Net Assets | Quantity   | Description   | Market Value | % of Net Assets |
|--|---|--------------|-----------------|--|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |              |                 |
| Corporate Bonds - 24.02% (continued)   |   |              |                 | Corporate Bonds - 24.02% (continued)   |   |              |                 |
| Germany (continued)  |   |              |                 | Germany (continued)  |   |              |                 |
| EUR 100,000  | Albemarle New Holdings GmbH, 1.125%, 25/11/25         | 124,048      | 0.00            | EUR 100,000  | Continental AG, zero coupon, 12/09/23                   | 118,783      | 0.00            |
| EUR 100,000  | Albemarle New Holdings GmbH, 1.625%, 25/11/28         | 127,078      | 0.00            | EUR 200,000  | Covestro AG, 0.875%, 03/02/26                           | 244,917      | 0.01            |
| EUR 100,000  | Allianz SE, 3.099%, 06/07/47                          | 134,692      | 0.00            | EUR 100,000  | Daimler AG, 0.750%, 11/05/23                            | 120,839      | 0.00            |
| EUR 300,000  | BASF SE, 0.875%, 22/05/25                             | 371,083      | 0.01            | EUR 300,000  | Daimler AG, 1.625%, 22/08/23                            | 369,553      | 0.01            |
| EUR 100,000  | BASF SE, 0.250%, 05/06/27                             | 120,565      | 0.00            | EUR 400,000  | Daimler AG, 2.625%, 07/04/25                            | 522,342      | 0.01            |
| EUR 200,000  | Bayer AG, 0.375%, 06/07/24                            | 236,195      | 0.00            | EUR 100,000  | Daimler AG, 1.500%, 09/03/26                            | 126,871      | 0.00            |
| EUR 100,000  | Bayer AG, 0.050%, 12/01/25                            | 118,351      | 0.00            | EUR 100,000  | Daimler AG, 2.000%, 22/08/26                            | 130,374      | 0.00            |
| EUR 100,000  | Bayer AG, 0.750%, 06/01/27                            | 120,837      | 0.00            | EUR 100,000  | Daimler AG, 0.375%, 08/11/26                            | 120,459      | 0.00            |
| EUR 100,000  | Bayer AG, 1.125%, 06/01/30                            | 121,847      | 0.00            | EUR 65,000   | Daimler AG, 0.750%, 08/02/30                            | 78,839       | 0.00            |
| EUR 100,000  | Bayer AG, 1.375%, 06/07/32                            | 121,599      | 0.00            | EUR 50,000   | Daimler AG, 2.375%, 22/05/30                            | 68,981       | 0.00            |
| EUR 100,000  | Bayer AG, 1.000%, 12/01/36                            | 111,543      | 0.00            | EUR 145,000  | Daimler AG, 0.750%, 10/09/30                            | 175,350      | 0.00            |
| EUR 300,000  | Bayer AG, 0.625%, perpetual                           | 344,193      | 0.01            | EUR 100,000  | Daimler AG, 1.125%, 06/11/31                            | 124,291      | 0.00            |
| EUR 200,000  | Bayerische Landesbank, 0.750%, 20/01/26               | 248,804      | 0.01            | EUR 100,000  | Daimler AG, 1.125%, 08/08/34                            | 122,360      | 0.00            |
| EUR 200,000  | Bayerische Landesbank, 0.750%, 05/02/29               | 252,310      | 0.01            | EUR 300,000  | Deutsche Apotheker-und Aertztebank eG, 0.050%, 13/11/29 | 357,727      | 0.01            |
| EUR 300,000  | Bayerische Landesbodenkreditanstalt, 0.625%, 22/11/27 | 373,580      | 0.01            | EUR 50,000   | Deutsche Bahn Finance GMBH, 3.375%, 04/11/22            | 62,244       | 0.00            |
| EUR 200,000  | Berlin Hyp AG, 0.250%, 30/05/23                       | 240,596      | 0.01            | CHF 200,000  | Deutsche Bahn Finance GMBH, 1.500%, 26/08/24            | 229,839      | 0.01            |
| EUR 300,000  | Berlin Hyp AG, 0.625%, 22/10/25                       | 370,641      | 0.01            | GBP 100,000  | Deutsche Bahn Finance GMBH, 1.375%, 07/07/25            | 141,938      | 0.00            |
| EUR 100,000  | Berlin Hyp AG, 1.125%, 25/10/27                       | 124,773      | 0.00            | EUR 200,000  | Deutsche Bahn Finance GMBH, 0.500%, 09/04/27            | 244,497      | 0.01            |
| EUR 400,000  | Berlin Hyp AG, 0.010%, perpetual                      | 479,730      | 0.01            | EUR 100,000  | Deutsche Bahn Finance GMBH, 1.000%, 17/12/27            | 126,075      | 0.00            |
| EUR 200,000  | Bertelsmann SE & Co KGaA, 2.625%, 02/08/22            | 244,922      | 0.01            | EUR 400,000  | Deutsche Bahn Finance GMBH, 1.125%, 18/12/28            | 511,009      | 0.01            |
| EUR 100,000  | Bertelsmann SE & Co KGaA, 1.500%, 15/05/30            | 128,805      | 0.00            | EUR 100,000  | Deutsche Bahn Finance GMBH, 0.375%, 23/06/29            | 120,547      | 0.00            |
| EUR 100,000  | Commerzbank AG, 1.500%, 21/09/22                      | 121,154      | 0.00            | EUR 100,000  | Deutsche Bahn Finance GMBH, 1.625%, 06/11/30            | 134,298      | 0.00            |
| EUR 60,000   | Commerzbank AG, 0.500%, 28/08/23                      | 72,169       | 0.00            | EUR 200,000  | Deutsche Bahn Finance GMBH, 1.625%, 16/08/33            | 265,739      | 0.01            |
| EUR 300,000  | Commerzbank AG, 0.250%, 13/09/23                      | 361,409      | 0.01            | EUR 100,000  | Deutsche Bahn Finance GMBH, 0.750%, 16/07/35            | 119,414      | 0.00            |
| EUR 200,000  | Commerzbank AG, 1.250%, 23/10/23                      | 244,246      | 0.01            | EUR 100,000  | Deutsche Bahn Finance GMBH, 0.625%, 15/04/36            | 115,691      | 0.00            |
| EUR 400,000  | Commerzbank AG, 0.125%, 09/01/24                      | 481,205      | 0.01            | EUR 100,000  | Deutsche Bahn Finance GMBH, 0.875%, 23/06/39            | 118,228      | 0.00            |
| EUR 45,000   | Commerzbank AG, 0.625%, 28/08/24                      | 54,510       | 0.00            | EUR 60,000   | Deutsche Bahn Finance GMBH, 1.125%, perpetual           | 71,585       | 0.00            |
| EUR 100,000  | Commerzbank AG, 0.250%, 16/09/24                      | 119,104      | 0.00            | USD 100,000  | Deutsche Bank AG, 3.300%, 16/11/22                      | 103,481      | 0.00            |
| EUR 100,000  | Commerzbank AG, 0.625%, 28/05/25                      | 123,132      | 0.00            | USD 300,000  | Deutsche Bank AG, 3.950%, 27/02/23                      | 314,922      | 0.01            |
| EUR 55,000   | Commerzbank AG, 0.100%, 11/09/25                      | 65,306       | 0.00            | EUR 100,000  | Deutsche Bank AG, 1.125%, 30/08/23                      | 121,813      | 0.00            |
| EUR 100,000  | Commerzbank AG, 1.125%, 22/06/26                      | 122,509      | 0.00            | EUR 100,000  | Deutsche Bank AG, 0.050%, 20/11/24                      | 119,547      | 0.00            |
| EUR 100,000  | Commerzbank AG, 0.875%, 22/01/27                      | 120,635      | 0.00            | EUR 100,000  | Deutsche Bank AG, 1.125%, 17/03/25                      | 122,464      | 0.00            |
| EUR 23,000   | Commerzbank AG, 1.500%, 28/08/28                      | 29,417       | 0.00            | EUR 200,000  | Deutsche Bank AG, 1.000%, 19/11/25                      | 242,113      | 0.01            |
| EUR 200,000  | Commerzbank AG, 1.250%, 09/01/34                      | 266,066      | 0.01            | EUR 100,000  | Deutsche Bank AG, 2.625%, 12/02/26                      | 130,021      | 0.00            |

## Schedule of Investments *(continued)*

as at 30 June 2021 (Expressed in US Dollar)

| Quantity  | Description                                    | Market Value | % of Net Assets | Quantity  | Description   | Market Value | % of Net Assets |
|---|--|--------------|-----------------|---|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |   |              |                 |
| Corporate Bonds - 24.02% <i>(continued)</i>   |  |              |                 | Corporate Bonds - 24.02% <i>(continued)</i>   |   |              |                 |
| Germany <i>(continued)</i>  |  |              |                 | Germany <i>(continued)</i>  |   |              |                 |
| USD 150,000   | Deutsche Bank AG, 1.686%, 19/03/26             | 151,326      | 0.00            | GBP 200,000   | Deutsche Telekom AG, 3.125%, 06/02/34                 | 312,329      | 0.01            |
| EUR 315,000   | Deutsche Bank AG, 1.375%, 10/06/26             | 388,041      | 0.01            | EUR 100,000   | Deutsche Telekom AG, 1.375%, 05/07/34                 | 126,472      | 0.00            |
| EUR 300,000   | Deutsche Bank AG, 1.625%, 20/01/27             | 373,961      | 0.01            | USD 500,000   | Deutsche Telekom AG, 3.625%, 21/01/50                 | 529,960      | 0.01            |
| EUR 100,000   | Deutsche Bank AG, 1.750%, 17/01/28             | 125,466      | 0.00            | EUR 400,000   | Deutsche Wohnen SE, 1.500%, 30/04/30                  | 511,920      | 0.01            |
| EUR 200,000   | Deutsche Bank AG, 0.125%, 21/01/30             | 239,272      | 0.01            | EUR 100,000   | DZ HYP AG, 0.500%, 29/07/22                           | 119,915      | 0.00            |
| EUR 100,000   | Deutsche Bank AG, 1.750%, 19/11/30             | 125,288      | 0.00            | EUR 600,000   | DZ HYP AG, 0.010%, 29/01/24                           | 720,036      | 0.02            |
| USD 300,000   | Deutsche Bank AG, 1.447%, perpetual            | 301,605      | 0.01            | EUR 300,000   | DZ HYP AG, 0.125%, 01/03/24                           | 361,224      | 0.01            |
| USD 270,000   | Deutsche Bank AG/New York NY, 2.129%, 24/11/26 | 274,163      | 0.01            | EUR 200,000   | DZ HYP AG, 0.050%, 06/12/24                           | 240,830      | 0.01            |
| EUR 100,000   | Deutsche Boerse AG, 2.375%, 05/10/22           | 122,767      | 0.00            | EUR 100,000   | DZ HYP AG, 0.750%, 02/02/26                           | 124,414      | 0.00            |
| EUR 100,000   | Deutsche Boerse AG, zero coupon, 22/02/26      | 119,117      | 0.00            | EUR 100,000   | DZ HYP AG, 0.875%, 18/01/30                           | 127,471      | 0.00            |
| EUR 100,000   | Deutsche Boerse AG, 0.125%, 22/02/31           | 116,755      | 0.00            | EUR 55,000  | E.ON SE, zero coupon, 29/09/22                        | 65,488       | 0.00            |
| EUR 200,000   | Deutsche Hypothekenbank AG, 0.125%, 23/11/23   | 240,496      | 0.01            | EUR 200,000   | E.ON SE, 0.375%, 20/04/23                             | 239,922      | 0.00            |
| EUR 300,000   | Deutsche Hypothekenbank AG, 0.010%, 18/02/27   | 359,812      | 0.01            | EUR 100,000   | E.ON SE, zero coupon, 18/12/23                        | 119,233      | 0.00            |
| EUR 70,000  | Deutsche Kreditbank AG, 0.010%, 23/02/26       | 83,007       | 0.00            | EUR 100,000   | E.ON SE, 0.875%, 22/05/24                             | 121,851      | 0.00            |
| EUR 100,000   | Deutsche Kreditbank AG, 0.500%, 19/03/27       | 123,469      | 0.00            | EUR 100,000   | E.ON SE, 0.750%, 20/02/28                             | 122,710      | 0.00            |
| EUR 200,000   | Deutsche Kreditbank AG, 0.010%, 07/11/29       | 237,635      | 0.01            | EUR 100,000   | E.ON SE, 0.100%, 19/12/28                             | 116,591      | 0.00            |
| EUR 100,000   | Deutsche Pfandbriefbank AG, 0.750%, 07/02/23   | 120,402      | 0.00            | EUR 30,000  | E.ON SE, 0.350%, 28/02/30                             | 35,350       | 0.00            |
| EUR 100,000   | Deutsche Pfandbriefbank AG, 0.125%, 05/09/24   | 119,145      | 0.00            | EUR 70,000  | E.ON SE, 0.875%, 20/08/31                             | 85,574       | 0.00            |
| EUR 500,000   | Deutsche Pfandbriefbank AG, 0.100%, 02/02/26   | 599,735      | 0.01            | EUR 100,000   | E.ON SE, 0.600%, 01/10/32                             | 117,551      | 0.00            |
| EUR 200,000   | Deutsche Pfandbriefbank AG, 0.625%, 30/08/27   | 248,823      | 0.01            | EUR 200,000   | EnBW Energie Baden-Wuerttemberg AG, 1.625%, 05/08/79  | 238,679      | 0.01            |
| EUR 50,000  | Deutsche Post AG, 2.750%, 09/10/23             | 63,447       | 0.00            | EUR 100,000   | Eurogrid GmbH, 1.625%, 03/11/23                       | 123,206      | 0.00            |
| EUR 100,000   | Deutsche Post AG, 0.375%, 20/05/26             | 120,992      | 0.00            | EUR 100,000   | Evonik Industries AG, 1.000%, 23/01/23                | 120,520      | 0.00            |
| EUR 100,000   | Deutsche Post AG, 1.625%, 05/12/28             | 131,437      | 0.00            | EUR 100,000   | Evonik Industries AG, 0.625%, 18/09/25                | 121,471      | 0.00            |
| EUR 100,000   | Deutsche Post AG, 0.750%, 20/05/29             | 123,794      | 0.00            | USD 300,000   | FMS Wertmanagement, 2.000%, 01/08/22                  | 305,640      | 0.01            |
| EUR 100,000   | Deutsche Post AG, 1.000%, 20/05/32             | 126,549      | 0.00            | GBP 200,000   | FMS Wertmanagement, 1.000%, 07/09/22                  | 278,973      | 0.01            |
| EUR 55,000  | Deutsche Telekom AG, 0.875%, 25/03/26          | 67,968       | 0.00            | USD 200,000   | FMS Wertmanagement, 1.375%, 26/02/23                  | 203,656      | 0.01            |
| EUR 400,000   | Deutsche Telekom AG, 0.500%, 05/07/27          | 485,252      | 0.01            | GBP 200,000   | FMS Wertmanagement, 1.125%, 20/03/23                  | 280,595      | 0.01            |
| EUR 50,000  | Deutsche Telekom AG, 1.750%, 25/03/31          | 66,474       | 0.00            | USD 200,000   | FMS Wertmanagement, 2.750%, 30/01/24                  | 211,740      | 0.01            |
|   |  |              |                 | EUR 100,000   | FMS Wertmanagement, 0.375%, 29/04/30                  | 122,301      | 0.00            |
|   |  |              |                 | USD 400,000   | FMS Wertmanagement, 0.250%, perpetual                 | 400,276      | 0.01            |
|   |  |              |                 | EUR 100,000   | Fresenius Medical Care AG & Co KGaA, 0.250%, 29/11/23 | 119,551      | 0.00            |
|   |  |              |                 | EUR 100,000   | Fresenius Medical Care AG & Co KGaA, 1.500%, 11/07/25 | 125,391      | 0.00            |
|   |  |              |                 | EUR 50,000  | Fresenius Medical Care AG & Co KGaA, 0.625%, 30/11/26 | 60,482       | 0.00            |
|   |  |              |                 | EUR 135,000   | Fresenius SE & Co KGaA, 0.375%, 28/09/26              | 161,898      | 0.00            |
|   |  |              |                 | EUR 100,000   | Fresenius SE & Co KGaA, 0.750%, 15/01/28              | 120,968      | 0.00            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description  | Market Value | % of Net Assets | Quantity   | Description  | Market Value | % of Net Assets |
|--|--|--------------|-----------------|--|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 |
| Corporate Bonds - 24.02% (continued)   |  |              |                 | Corporate Bonds - 24.02% (continued)   |  |              |                 |
| Germany (continued)  |  |              |                 | Germany (continued)  |  |              |                 |
| EUR 95,000   | Fresenius SE & Co KGaA, 1.125%, 28/01/33               | 114,761      | 0.00            | EUR 2,400,000  | Kreditanstalt fuer Wiederaufbau, zero coupon, 02/04/24 | 2,885,104    | 0.06            |
| EUR 300,000  | Hamburg Commercial Bank AG, 0.375%, 09/03/26           | 355,133      | 0.01            | EUR 100,000  | Kreditanstalt fuer Wiederaufbau, 0.050%, 30/05/24      | 120,649      | 0.00            |
| EUR 200,000  | Hannover Rueck SE, 1.125%, 09/10/39                    | 238,193      | 0.01            | EUR 200,000  | Kreditanstalt fuer Wiederaufbau, 1.500%, 11/06/24      | 251,489      | 0.01            |
| EUR 100,000  | Hannover Rueck SE, 1.375%, 30/06/42                    | 119,178      | 0.00            | GBP 200,000  | Kreditanstalt fuer Wiederaufbau, 0.875%, 18/07/24      | 280,432      | 0.01            |
| EUR 100,000  | HeidelbergCement AG, 2.250%, 03/06/24                  | 126,036      | 0.00            | USD 500,000  | Kreditanstalt fuer Wiederaufbau, 1.375%, 05/08/24      | 512,835      | 0.01            |
| EUR 30,000   | HeidelbergCement AG, 1.500%, 07/02/25                  | 37,379       | 0.00            | EUR 300,000  | Kreditanstalt fuer Wiederaufbau, 0.125%, 04/10/24      | 363,145      | 0.01            |
| GBP 100,000  | Henkel AG & Co KGaA, 1.250%, 30/09/26                  | 140,391      | 0.00            | USD 300,000  | Kreditanstalt fuer Wiederaufbau, 2.500%, 20/11/24      | 318,999      | 0.01            |
| EUR 100,000  | HSH Finanzfonds AoeR, 0.250%, 07/02/23                 | 119,890      | 0.00            | GBP 300,000  | Kreditanstalt fuer Wiederaufbau, 1.375%, 09/12/24      | 427,751      | 0.01            |
| EUR 100,000  | Infineon Technologies AG, 1.125%, 24/06/26             | 123,950      | 0.00            | EUR 700,000  | Kreditanstalt fuer Wiederaufbau, 0.375%, 23/04/25      | 856,910      | 0.02            |
| EUR 200,000  | Infineon Technologies AG, 1.625%, 24/06/29             | 255,438      | 0.01            | USD 200,000  | Kreditanstalt fuer Wiederaufbau, 2.000%, 02/05/25      | 209,812      | 0.01            |
| EUR 200,000  | ING-DiBa AG, 1.000%, 23/05/39                          | 260,156      | 0.01            | USD 625,000  | Kreditanstalt fuer Wiederaufbau, 0.375%, 18/07/25      | 616,519      | 0.01            |
| EUR 300,000  | Investitionsbank Berlin, 0.050%, 02/03/35              | 341,892      | 0.01            | EUR 200,000  | Kreditanstalt fuer Wiederaufbau, 0.250%, 15/09/25      | 244,068      | 0.01            |
| EUR 100,000  | Kreditanstalt fuer Wiederaufbau, 0.625%, 04/07/22      | 120,090      | 0.00            | EUR 200,000  | Kreditanstalt fuer Wiederaufbau, 0.375%, 09/03/26      | 246,053      | 0.01            |
| USD 500,000  | Kreditanstalt fuer Wiederaufbau, 1.750%, 22/08/22      | 509,025      | 0.01            | GBP 600,000  | Kreditanstalt fuer Wiederaufbau, 0.875%, 15/09/26      | 841,593      | 0.02            |
| USD 300,000  | Kreditanstalt fuer Wiederaufbau, 2.000%, 29/09/22      | 306,717      | 0.01            | EUR 200,000  | Kreditanstalt fuer Wiederaufbau, zero coupon, 30/09/26 | 241,585      | 0.01            |
| EUR 300,000  | Kreditanstalt fuer Wiederaufbau, zero coupon, 15/12/22 | 359,029      | 0.01            | EUR 200,000  | Kreditanstalt fuer Wiederaufbau, 0.625%, 22/02/27      | 249,760      | 0.01            |
| GBP 200,000  | Kreditanstalt fuer Wiederaufbau, 1.000%, 15/12/22      | 279,641      | 0.01            | EUR 400,000  | Kreditanstalt fuer Wiederaufbau, 0.500%, 15/09/27      | 497,016      | 0.01            |
| USD 370,000  | Kreditanstalt fuer Wiederaufbau, 2.375%, 29/12/22      | 381,907      | 0.01            | EUR 600,000  | Kreditanstalt fuer Wiederaufbau, 0.625%, 07/01/28      | 752,055      | 0.02            |
| EUR 200,000  | Kreditanstalt fuer Wiederaufbau, zero coupon, 26/01/23 | 239,329      | 0.01            | EUR 500,000  | Kreditanstalt fuer Wiederaufbau, 0.750%, 28/06/28      | 632,814      | 0.02            |
| USD 400,000  | Kreditanstalt fuer Wiederaufbau, 1.625%, 15/02/23      | 408,992      | 0.01            | GBP 30,000   | Kreditanstalt fuer Wiederaufbau, 6.000%, 07/12/28      | 57,045       | 0.00            |
| EUR 600,000  | Kreditanstalt fuer Wiederaufbau, 0.125%, 24/02/23      | 720,257      | 0.02            | EUR 200,000  | Kreditanstalt fuer Wiederaufbau, 0.750%, 15/01/29      | 253,574      | 0.01            |
| AUD 300,000  | Kreditanstalt fuer Wiederaufbau, 2.800%, 07/03/23      | 234,980      | 0.01            | USD 200,000  | Kreditanstalt fuer Wiederaufbau, 1.750%, 14/09/29      | 206,060      | 0.01            |
| EUR 550,000  | Kreditanstalt fuer Wiederaufbau, 0.125%, 07/06/23      | 661,370      | 0.02            | EUR 100,000  | Kreditanstalt fuer Wiederaufbau, 0.375%, 23/04/30      | 123,216      | 0.00            |
| EUR 700,000  | Kreditanstalt fuer Wiederaufbau, zero coupon, 30/06/23 | 840,050      | 0.02            | EUR 700,000  | Kreditanstalt fuer Wiederaufbau, 0.000%, 10/01/31      | 831,865      | 0.02            |
| EUR 100,000  | Kreditanstalt fuer Wiederaufbau, zero coupon, 15/09/23 | 120,123      | 0.00            | EUR 250,000  | Kreditanstalt fuer Wiederaufbau, 1.125%, 15/09/32      | 330,985      | 0.01            |
| EUR 500,000  | Kreditanstalt fuer Wiederaufbau, 0.125%, 07/11/23      | 602,829      | 0.01            | EUR 300,000  | Kreditanstalt fuer Wiederaufbau, 1.125%, 09/05/33      | 396,954      | 0.01            |
| GBP 200,000  | Kreditanstalt fuer Wiederaufbau, 1.250%, 29/12/23      | 283,051      | 0.01            | EUR 200,000  | Kreditanstalt fuer Wiederaufbau, 0.050%, 29/09/34      | 231,675      | 0.01            |
| EUR 300,000  | Kreditanstalt fuer Wiederaufbau, 0.125%, 15/01/24      | 362,057      | 0.01            | USD 100,000  | Kreditanstalt fuer Wiederaufbau, zero coupon, 18/04/36 | 75,524       | 0.00            |
| USD 105,000  | Kreditanstalt fuer Wiederaufbau, 2.625%, 28/02/24      | 111,057      | 0.00            |  |  |              |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description  | Market Value | % of Net Assets | Quantity   | Description  | Market Value | % of Net Assets |
|--|--|--------------|-----------------|--|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 |
| Corporate Bonds - 24.02% (continued)   |  |              |                 | Corporate Bonds - 24.02% (continued)   |  |              |                 |
| Germany (continued)  |  |              |                 | Germany (continued)  |  |              |                 |
| GBP 100,000  | Kreditanstalt fuer Wiederaufbau, 5.000%, 09/06/36            | 210,838      | 0.01            | USD 500,000  | Landeskreditbank Baden-Wuerttemberg Foerderbank, 0.250%, perpetual | 499,520      | 0.01            |
| EUR 100,000  | Kreditanstalt fuer Wiederaufbau, 1.250%, 04/07/36            | 134,571      | 0.00            | USD 500,000  | Landeskreditbank Baden-Wuerttemberg Foerderbank, 0.500%, perpetual | 492,000      | 0.01            |
| EUR 150,000  | Kreditanstalt fuer Wiederaufbau, 1.125%, 15/06/37            | 199,098      | 0.01            | EUR 100,000  | Landwirtschaftliche Rentenbank, 0.250%, 24/11/22                   | 119,979      | 0.00            |
| EUR 100,000  | Kreditanstalt fuer Wiederaufbau, 0.875%, 04/07/39            | 128,432      | 0.00            | USD 500,000  | Landwirtschaftliche Rentenbank, 1.875%, 17/04/23                   | 514,210      | 0.01            |
| USD 130,000  | Kreditanstalt fuer Wiederaufbau, 0.250%, perpetual           | 129,994      | 0.00            | EUR 100,000  | Landwirtschaftliche Rentenbank, 0.050%, 12/06/23                   | 120,004      | 0.00            |
| USD 500,000  | Kreditanstalt fuer Wiederaufbau, 0.125%, perpetual           | 498,595      | 0.01            | GBP 100,000  | Landwirtschaftliche Rentenbank, 1.125%, 15/12/23                   | 141,058      | 0.00            |
| USD 750,000  | Kreditanstalt fuer Wiederaufbau, 0.250%, perpetual           | 748,095      | 0.02            | EUR 200,000  | Landwirtschaftliche Rentenbank, 0.375%, 22/01/24                   | 242,668      | 0.01            |
| USD 165,000  | Kreditanstalt fuer Wiederaufbau, 0.250%, perpetual           | 164,157      | 0.01            | USD 100,000  | Landwirtschaftliche Rentenbank, 2.000%, 13/01/25                   | 104,612      | 0.00            |
| AUD 400,000  | Kreditanstalt fuer Wiederaufbau, 1.500%, perpetual           | 309,108      | 0.01            | EUR 500,000  | Landwirtschaftliche Rentenbank, 0.500%, 06/03/25                   | 613,698      | 0.01            |
| EUR 600,000  | Kreditanstalt fuer Wiederaufbau, 0.010%, perpetual           | 724,256      | 0.02            | USD 300,000  | Landwirtschaftliche Rentenbank, 0.500%, 27/05/25                   | 297,309      | 0.01            |
| USD 225,000  | Kreditanstalt fuer Wiederaufbau, 0.625%, perpetual           | 222,876      | 0.01            | USD 100,000  | Landwirtschaftliche Rentenbank, 2.375%, 10/06/25                   | 106,320      | 0.00            |
| EUR 500,000  | Kreditanstalt fuer Wiederaufbau, zero coupon, perpetual      | 604,299      | 0.01            | GBP 200,000  | Landwirtschaftliche Rentenbank, 1.375%, 08/09/25                   | 286,104      | 0.01            |
| GBP 200,000  | Kreditanstalt fuer Wiederaufbau, 0.125%, perpetual           | 268,847      | 0.01            | EUR 100,000  | Landwirtschaftliche Rentenbank, 0.375%, 16/03/26                   | 122,853      | 0.00            |
| EUR 600,000  | Kreditanstalt fuer Wiederaufbau, zero coupon, perpetual      | 718,642      | 0.02            | USD 250,000  | Landwirtschaftliche Rentenbank, 1.750%, 27/07/26                   | 259,892      | 0.01            |
| EUR 100,000  | Landesbank Baden-Wuerttemberg, 0.500%, 04/08/22              | 119,938      | 0.00            | AUD 200,000  | Landwirtschaftliche Rentenbank, 2.600%, 23/03/27                   | 161,501      | 0.00            |
| EUR 100,000  | Landesbank Baden-Wuerttemberg, 0.125%, 27/06/23              | 120,074      | 0.00            | EUR 500,000  | Landwirtschaftliche Rentenbank, 0.375%, 14/02/28                   | 616,579      | 0.01            |
| EUR 100,000  | Landesbank Baden-Wuerttemberg, 0.375%, 29/07/26              | 120,528      | 0.00            | EUR 200,000  | Landwirtschaftliche Rentenbank, 0.500%, 28/02/29                   | 248,975      | 0.01            |
| EUR 100,000  | Landesbank Baden-Wuerttemberg, 0.375%, 18/02/27              | 120,202      | 0.00            | EUR 400,000  | Landwirtschaftliche Rentenbank, 0.050%, 18/12/29                   | 479,199      | 0.01            |
| EUR 300,000  | Landesbank Baden-Wuerttemberg, 0.010%, 16/07/27              | 360,153      | 0.01            | EUR 100,000  | Landwirtschaftliche Rentenbank, 0.625%, 31/10/36                   | 123,030      | 0.00            |
| EUR 100,000  | Landesbank Baden-Wuerttemberg, 0.375%, perpetual             | 118,447      | 0.00            | EUR 200,000  | Landwirtschaftliche Rentenbank, zero coupon, perpetual             | 240,292      | 0.01            |
| EUR 200,000  | Landesbank Baden-Wuerttemberg, 0.375%, perpetual             | 233,129      | 0.01            | USD 200,000  | Landwirtschaftliche Rentenbank, 0.875%, perpetual                  | 189,148      | 0.01            |
| EUR 300,000  | Landesbank Hessen-Thueringen Girozentrale, 0.375%, 08/02/24  | 363,501      | 0.01            | EUR 100,000  | LEG Immobilien AG, 1.625%, 28/11/34                                | 127,055      | 0.00            |
| EUR 400,000  | Landesbank Hessen-Thueringen Girozentrale, 0.375%, 12/05/25  | 483,582      | 0.01            | EUR 100,000  | LEG Immobilien SE, 0.750%, 30/06/31                                | 118,634      | 0.00            |
| EUR 300,000  | Landesbank Hessen-Thueringen Girozentrale, 0.875%, 20/03/28  | 380,254      | 0.01            | EUR 50,000   | Linde Finance BV, 2.000%, 18/04/23                                 | 61,819       | 0.00            |
| EUR 400,000  | Landesbank Hessen-Thueringen Girozentrale, 0.500%, perpetual | 491,983      | 0.01            | EUR 100,000  | Merck Financial Services GmbH, 1.375%, 01/09/22                    | 120,480      | 0.00            |
|  |  |              |                 | EUR 100,000  | Merck Financial Services GmbH, 0.005%, 15/12/23                    | 119,235      | 0.00            |
|  |  |              |                 | EUR 100,000  | Merck Financial Services GmbH, 0.500%, 16/07/28                    | 121,223      | 0.00            |
|  |  |              |                 | EUR 200,000  | Merck KGaA, 1.625%, 09/09/80                                       | 244,288      | 0.01            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description   | Market Value | % of Net Assets | Quantity   | Description  | Market Value      | % of Net Assets |
|--|---|--------------|-----------------|--|--|-------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |                   |                 |
| Corporate Bonds - 24.02% (continued)   |   |              |                 | Corporate Bonds - 24.02% (continued)   |  |                   |                 |
| Germany (continued)  |   |              |                 | Germany (continued)  |  |                   |                 |
| EUR 100,000  | Muenchener Hypothekenbank eG, 0.500%, 07/06/23                              | 120,869      | 0.00            | EUR 100,000  | Volkswagen Bank GmbH, 1.250%, 10/06/24                                   | 122,932           | 0.00            |
| EUR 300,000  | Muenchener Hypothekenbank eG, 0.250%, 13/12/23                              | 362,014      | 0.01            | EUR 65,000   | Volkswagen Bank GmbH, 1.250%, 15/12/25                                   | 80,781            | 0.00            |
| EUR 100,000  | Muenchener Hypothekenbank eG, 0.500%, 22/04/26                              | 123,105      | 0.00            | EUR 100,000  | Volkswagen Bank GmbH, 2.500%, 31/07/26                                   | 131,858           | 0.00            |
| EUR 100,000  | Muenchener Hypothekenbank eG, 0.625%, 23/10/26                              | 124,167      | 0.00            | EUR 300,000  | Volkswagen Financial Services AG, 0.875%, 12/04/23                       | 361,904           | 0.01            |
| EUR 100,000  | Muenchener Hypothekenbank eG, 2.500%, 04/07/28                              | 140,487      | 0.00            | EUR 100,000  | Volkswagen Financial Services AG, 1.375%, 16/10/23                       | 122,638           | 0.00            |
| EUR 100,000  | Muenchener Hypothekenbank eG, 0.375%, 09/03/29                              | 118,273      | 0.00            | EUR 100,000  | Volkswagen Financial Services AG, 1.500%, 01/10/24                       | 124,214           | 0.00            |
| EUR 100,000  | Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen, 1.250%, 26/05/41 | 120,349      | 0.00            | EUR 300,000  | Volkswagen Financial Services AG, 3.000%, 06/04/25                       | 394,314           | 0.01            |
| EUR 200,000  | Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen, 3.250%, 26/05/49 | 275,800      | 0.01            | EUR 200,000  | Volkswagen Financial Services AG, 2.250%, 01/10/27                       | 263,837           | 0.01            |
| EUR 100,000  | Norddeutsche Landesbank-Girozentrale, 0.750%, 18/01/28                      | 125,397      | 0.00            | EUR 40,000   | Volkswagen Leasing GmbH, 1.000%, 16/02/23                                | 48,307            | 0.00            |
| EUR 200,000  | NRW Bank, 0.125%, 10/03/23  | 239,694      | 0.01            | EUR 400,000  | Volkswagen Leasing GmbH, zero coupon, 12/07/23                           | 474,963           | 0.01            |
| EUR 100,000  | NRW Bank, 0.250%, 10/03/25  | 121,347      | 0.00            | EUR 50,000   | Volkswagen Leasing GmbH, 1.625%, 15/08/25                                | 62,896            | 0.00            |
| EUR 200,000  | NRW Bank, 0.875%, 10/11/25  | 249,803      | 0.01            | EUR 55,000   | Volkswagen Leasing GmbH, 0.250%, 12/01/26                                | 65,428            | 0.00            |
| EUR 200,000  | NRW Bank, 0.500%, 13/09/27  | 247,191      | 0.01            | EUR 200,000  | Volkswagen Leasing GmbH, 1.500%, 19/06/26                                | 251,636           | 0.01            |
| EUR 800,000  | NRW Bank, 0.625%, 04/01/28  | 997,029      | 0.02            | EUR 100,000  | Volkswagen Leasing GmbH, 0.375%, 20/07/26                                | 118,977           | 0.00            |
| GBP 200,000  | NRW Bank, 0.375%, perpetual   | 275,434      | 0.01            | EUR 35,000   | Volkswagen Leasing GmbH, 0.500%, 12/01/29                                | 41,249            | 0.00            |
| USD 500,000  | NRW Bank, 0.875%, perpetual   | 498,775      | 0.01            | EUR 100,000  | Vonovia SE, 0.375%, 16/06/27   | 118,847           | 0.00            |
| EUR 200,000  | NRW Bank, zero coupon, perpetual  | 235,719      | 0.01            | EUR 100,000  | Vonovia SE, 0.625%, 24/03/31   | 117,332           | 0.00            |
| EUR 100,000  | Robert Bosch GmbH, 1.750%, 08/07/24   | 125,735      | 0.00            | <b>Total Germany</b>   |  | <b>73,537,210</b> | <b>1.60</b>     |
| EUR 100,000  | SAP SE, 1.000%, 01/04/25  | 123,572      | 0.00            | <b>Guernsey</b>  |  |                   |                 |
| EUR 100,000  | SAP SE, 0.375%, 18/05/29  | 120,546      | 0.00            | USD 150,000  | Credit Suisse Group Funding Guernsey Ltd, 3.750%, 26/03/25               | 162,691           | 0.01            |
| EUR 100,000  | SAP SE, 1.375%, 13/03/30  | 129,974      | 0.00            | USD 50,000   | Credit Suisse Group Funding Guernsey Ltd, 4.875%, 15/05/45               | 63,096            | 0.00            |
| EUR 300,000  | SAP SE, 1.625%, 10/03/31  | 398,157      | 0.01            | EUR 100,000  | Globalworth Real Estate Investments Ltd, 2.950%, 29/07/26                | 128,527           | 0.00            |
| EUR 100,000  | Talanx AG, 3.125%, 13/02/23   | 125,047      | 0.00            | <b>Total Guernsey</b>  |  | <b>354,314</b>    | <b>0.01</b>     |
| EUR 100,000  | TLG Immobilien AG, 1.500%, 28/05/26   | 124,734      | 0.00            | <b>Hong Kong</b>   |  |                   |                 |
| EUR 300,000  | UniCredit Bank AG, 0.125%, 26/10/23   | 360,559      | 0.01            | USD 200,000  | AIA Group Ltd, 3.600%, 09/04/29  | 221,816           | 0.00            |
| EUR 300,000  | UniCredit Bank AG, 0.010%, 19/11/27   | 359,726      | 0.01            | USD 200,000  | AIA Group Ltd, 4.875%, 11/03/44  | 262,880           | 0.00            |
| EUR 100,000  | UniCredit Bank AG, 0.250%, 15/01/32   | 119,999      | 0.00            | USD 100,000  | Beijing State-Owned Assets Management Hong Kong Co Ltd, 4.125%, 26/05/25 | 107,052           | 0.00            |
| EUR 400,000  | UniCredit Bank AG, 0.010%, perpetual  | 471,149      | 0.01            | USD 300,000  | Bocom Leasing Management Hong Kong Co Ltd, 1.750%, perpetual             | 302,013           | 0.01            |
| EUR 100,000  | Vier Gas Transport GmbH, 2.875%, 12/06/25                                   | 132,471      | 0.00            | USD 300,000  | CITIC Ltd, 3.700%, 14/06/26  | 323,928           | 0.01            |
| EUR 100,000  | Volkswagen Bank GmbH, 1.250%, 01/08/22                                      | 120,506      | 0.00            | USD 100,000  | CNAC HK Finbridge Co Ltd, 4.125%, 19/07/27                               | 108,433           | 0.00            |
| EUR 100,000  | Volkswagen Bank GmbH, 0.750%, 15/06/23                                      | 120,534      | 0.00            | USD 300,000  | CNAC HK Finbridge Co Ltd, 5.125%, 14/03/28                               | 343,491           | 0.01            |
| EUR 200,000  | Volkswagen Bank GmbH, 1.875%, 31/01/24                                      | 248,719      | 0.01            |  |  |                   |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description   | Market Value     | % of Net Assets | Quantity   | Description   | Market Value | % of Net Assets |
|--|---|------------------|-----------------|--|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |                  |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |              |                 |
| Corporate Bonds - 24.02% (continued)   |   |                  |                 | Corporate Bonds - 24.02% (continued)   |   |              |                 |
| Hong Kong (continued)  |   |                  |                 | Ireland (continued)  |   |              |                 |
| USD 300,000  | Far East Horizon Ltd, 3.375%, 18/02/25  | 303,609          | 0.01            | USD 100,000  | AerCap Ireland Capital DAC Via AerCap Global Aviation Trust, 3.650%, 21/07/27           | 106,897      | 0.00            |
| USD 300,000  | Hong Kong Sukuk 2017 Ltd, 3.132%, 28/02/27                                    | 329,133          | 0.01            | USD 200,000  | AIB Group PLC, 4.263%, 10/04/25   | 215,894      | 0.01            |
| USD 100,000  | ICBCIL Finance Co Ltd, 3.375%, 05/04/22                                       | 101,610          | 0.00            | EUR 200,000  | AIB Group PLC, 2.250%, 03/07/25   | 256,999      | 0.01            |
| USD 300,000  | Shangrao Investment Holdings International Co Ltd, 4.300%, 16/01/23           | 306,318          | 0.01            | EUR 100,000  | AIB Group PLC, 0.500%, 17/11/27   | 118,908      | 0.00            |
| USD 200,000  | Vanke Real Estate Hong Kong Co Ltd, 4.150%, 18/04/23                          | 209,214          | 0.00            | EUR 100,000  | Aquarius & Investments PLC for Zurich Insurance Co Ltd, 4.250%, 02/10/43                | 129,632      | 0.00            |
| USD 500,000  | Yan Gang Ltd, 1.900%, 23/03/26  | 500,035          | 0.01            | EUR 100,000  | Bank of Ireland Group PLC, 1.375%, 29/08/23   | 122,292      | 0.00            |
| <b>Total Hong Kong</b>   |   | <b>3,419,532</b> | <b>0.07</b>     | EUR 100,000  | Bank of Ireland Group PLC, 1.000%, 25/11/25   | 121,836      | 0.00            |
| Hungary  |   |                  |                 | EUR 100,000  | CCEP Finance Ireland DAC, 0.875%, 06/05/33  | 118,455      | 0.00            |
| EUR 300,000  | MOL Hungarian Oil & Gas PLC, 1.500%, 08/10/27                                 | 370,371          | 0.01            | EUR 100,000  | CRH Finance DAC, 1.375%, 18/10/28   | 127,676      | 0.00            |
| <b>Total Hungary</b>   |   | <b>370,371</b>   | <b>0.01</b>     | EUR 300,000  | CRH SMW Finance DAC, 1.250%, 05/11/26   | 376,956      | 0.01            |
| India  |   |                  |                 | EUR 100,000  | Dell Bank International DAC, 1.625%, perpetual  | 123,918      | 0.00            |
| USD 200,000  | Axis Bank Ltd, 3.000%, 08/08/22   | 203,812          | 0.00            | EUR 300,000  | Eaton Capital Unlimited Co, 0.128%, 08/03/26  | 355,980      | 0.01            |
| USD 200,000  | Bharti Airtel Ltd, 4.375%, 10/06/25   | 218,240          | 0.01            | EUR 200,000  | ESB Finance DAC, 1.750%, 07/02/29   | 262,305      | 0.01            |
| USD 100,000  | Hindustan Petroleum Corp Ltd, 4.000%, 12/07/27                                | 105,698          | 0.00            | GBP 200,000  | ESB Finance DAC, 1.875%, 21/07/35   | 278,147      | 0.01            |
| USD 200,000  | Indian Oil Corp Ltd, 4.750%, 16/01/24   | 215,378          | 0.01            | EUR 25,000   | Fresenius Finance Ireland PLC, 1.500%, 30/01/24   | 30,750       | 0.00            |
| USD 200,000  | REC Ltd, 3.500%, 12/12/24   | 209,852          | 0.00            | EUR 100,000  | Fresenius Finance Ireland PLC, zero coupon, 01/10/25                                    | 118,315      | 0.00            |
| USD 200,000  | REC Ltd, 3.875%, 07/07/27   | 210,000          | 0.00            | EUR 50,000   | Fresenius Finance Ireland PLC, 2.125%, 01/02/27   | 65,242       | 0.00            |
| USD 300,000  | Reliance Industries Ltd, 3.667%, 30/11/27                                     | 327,435          | 0.01            | EUR 100,000  | Fresenius Finance Ireland PLC, 0.500%, 01/10/28   | 118,678      | 0.00            |
| <b>Total India</b>   |   | <b>1,490,415</b> | <b>0.03</b>     | EUR 100,000  | Fresenius Finance Ireland PLC, 0.875%, 01/10/31   | 118,165      | 0.00            |
| Indonesia  |   |                  |                 | GBP 100,000  | Freshwater Finance PLC, 5.182%, 20/04/35  | 186,898      | 0.01            |
| USD 100,000  | Pertamina Persero PT, 5.625%, 20/05/43  | 117,901          | 0.00            | EUR 50,000   | GE Capital European Funding Unlimited Co, 2.625%, 15/03/23                              | 62,192       | 0.00            |
| USD 200,000  | Pertamina Persero PT, 6.450%, 30/05/44  | 260,430          | 0.01            | EUR 100,000  | GE Capital European Funding Unlimited Co, 6.025%, 01/03/38                              | 194,861      | 0.01            |
| USD 200,000  | Perusahaan Listrik Negara PT, 4.125%, 15/05/27                                | 217,342          | 0.00            | USD 200,000  | GE Capital International Funding Co Unlimited Co, 3.373%, 15/11/25                      | 218,198      | 0.01            |
| USD 200,000  | Perusahaan Listrik Negara PT, 5.250%, 15/05/47                                | 226,562          | 0.01            | USD 382,000  | GE Capital International Funding Co Unlimited Co, 4.418%, 15/11/35                      | 458,809      | 0.01            |
| <b>Total Indonesia</b>   |   | <b>822,235</b>   | <b>0.02</b>     | EUR 100,000  | Glencore Capital Finance DAC, 1.125%, 10/03/28  | 120,643      | 0.00            |
| Ireland  |   |                  |                 | EUR 100,000  | Johnson Controls International plc, 1.000%, 15/09/23                                    | 121,332      | 0.00            |
| EUR 100,000  | Abbott Ireland Financing DAC, 0.875%, 27/09/23                                | 121,569          | 0.00            | EUR 100,000  | Johnson Controls International plc / Tyco Fire & Security Finance SCA, 0.375%, 15/09/27 | 118,865      | 0.00            |
| EUR 100,000  | Abbott Ireland Financing DAC, 0.100%, 19/11/24                                | 119,561          | 0.00            |  |   |              |                 |
| EUR 100,000  | Abbott Ireland Financing DAC, 0.375%, 19/11/27                                | 120,176          | 0.00            |  |   |              |                 |
| USD 300,000  | AerCap Ireland Capital DAC / AerCap Global Aviation Trust, 1.750%, 30/01/26   | 296,553          | 0.01            |  |   |              |                 |
| USD 150,000  | AerCap Ireland Capital DAC Via AerCap Global Aviation Trust, 3.500%, 15/01/25 | 158,959          | 0.01            |  |   |              |                 |
| USD 500,000  | AerCap Ireland Capital DAC Via AerCap Global Aviation Trust, 4.450%, 01/10/25 | 550,445          | 0.01            |  |   |              |                 |



**Schedule of Investments (continued)**  
as at 30 June 2021 (Expressed in US Dollar)

| Quantity  | Description   | Market Value     | % of Net Assets | Quantity  | Description   | Market Value | % of Net Assets |
|---|---|------------------|-----------------|---|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |   |                  |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |   |              |                 |
| Corporate Bonds - 24.02% <i>(continued)</i>   |   |                  |                 | Corporate Bonds - 24.02% <i>(continued)</i>   |   |              |                 |
| Ireland <i>(continued)</i>  |   |                  |                 | Italy <i>(continued)</i>  |   |              |                 |
| USD 100,000   | Johnson Controls International plc / Tyco Fire & Security Finance SCA, 1.750%, 15/09/30 | 96,377           | 0.00            | EUR 200,000   | Banca Monte dei Paschi di Siena SpA, 0.875%, 08/10/26 | 246,793      | 0.01            |
| EUR 100,000   | Johnson Controls International plc / Tyco Fire & Security Finance SCA, 1.000%, 15/09/32 | 120,916          | 0.00            | EUR 100,000   | Banco BPM SpA, 0.625%, 08/06/23                       | 120,789      | 0.00            |
| EUR 100,000   | Kerry Group Financial Services Unltd Co, 0.625%, 20/09/29                               | 119,673          | 0.00            | EUR 200,000   | Banco BPM SpA, 1.000%, 23/01/25                       | 247,936      | 0.01            |
| EUR 100,000   | Liberty Mutual Finance Europe DAC, 1.750%, 27/03/24                                     | 123,942          | 0.00            | EUR 100,000   | Credit Agricole Italia SpA, 0.250%, 30/09/24          | 120,767      | 0.00            |
| EUR 200,000   | Lunar Funding V for Swisscom AG, 1.125%, 12/10/26                                       | 250,702          | 0.01            | EUR 300,000   | Credit Agricole Italia SpA, 0.250%, 17/01/28          | 363,732      | 0.01            |
| EUR 100,000   | Ryanair DAC, 1.125%, 10/03/23   | 120,790          | 0.00            | EUR 200,000   | Credit Agricole Italia SpA, 1.625%, 21/03/29          | 267,103      | 0.01            |
| EUR 200,000   | Ryanair DAC, 0.875%, 25/05/26   | 238,091          | 0.01            | EUR 100,000   | Enel SpA, 5.250%, 20/05/24                            | 137,272      | 0.01            |
| USD 100,000   | Shire Acquisitions Investments Ireland DAC, 2.875%, 23/09/23                            | 104,652          | 0.00            | EUR 50,000  | Enel SpA, 5.625%, 21/06/27                            | 78,465       | 0.00            |
| USD 90,000  | Shire Acquisitions Investments Ireland DAC, 3.200%, 23/09/26                            | 97,690           | 0.00            | EUR 100,000   | Enel SpA, 1.375%, 31/12/99                            | 117,123      | 0.00            |
| EUR 300,000   | Smurfit Kappa Treasury ULC, 1.500%, 15/09/27  | 376,522          | 0.01            | EUR 100,000   | Enel SpA, 1.875%, 31/12/99                            | 116,728      | 0.00            |
| USD 200,000   | Willow No 2 Ireland PLC for Zurich Insurance Co Ltd, 4.250%, 01/10/45                   | 216,942          | 0.01            | EUR 100,000   | Enel SpA, 2.500%, 31/12/99                            | 124,240      | 0.00            |
| EUR 100,000   | Zurich Finance Ireland Designated Activity Co, 1.875%, 17/09/50                         | 124,760          | 0.00            | EUR 100,000   | Eni SpA, 0.625%, 19/09/24                             | 121,430      | 0.00            |
| USD 300,000   | Zurich Finance Ireland Designated Activity Co, 3.000%, 19/04/51                         | 297,390          | 0.01            | EUR 100,000   | Eni SpA, 1.000%, 14/03/25                             | 123,117      | 0.00            |
| <b>Total Ireland</b>  |   | <b>8,304,553</b> | <b>0.18</b>     | EUR 300,000   | Eni SpA, 1.500%, 02/02/26                             | 379,948      | 0.01            |
| Israel  |   |                  |                 | EUR 300,000   | Eni SpA, 1.250%, 18/05/26                             | 376,134      | 0.01            |
| USD 300,000   | Israel Chemicals Ltd, 6.375%, 31/05/38  | 386,196          | 0.01            | USD 200,000   | Eni SpA, 4.250%, 09/05/29                             | 228,112      | 0.01            |
| USD 300,000   | Israel Electric Corp Ltd, 4.250%, 14/08/28  | 336,240          | 0.01            | EUR 100,000   | Eni SpA, 0.625%, 23/01/30                             | 119,488      | 0.00            |
| <b>Total Israel</b>   |   | <b>722,436</b>   | <b>0.02</b>     | EUR 100,000   | Eni SpA, 1.000%, 11/10/34                             | 121,395      | 0.00            |
| Italy   |   |                  |                 | EUR 100,000   | ERG SpA, 0.500%, 11/09/27                             | 118,428      | 0.00            |
| EUR 100,000   | 2i Rete Gas SpA, 2.195%, 11/09/25   | 128,140          | 0.00            | EUR 115,000   | FCA Bank SpA, 0.625%, 24/11/22                        | 137,771      | 0.01            |
| EUR 100,000   | 2i Rete Gas SpA, 1.608%, 31/10/27   | 126,901          | 0.00            | EUR 100,000   | FCA Bank SpA, 0.500%, 18/09/23                        | 119,868      | 0.00            |
| EUR 200,000   | A2A SpA, 1.000%, 16/07/29   | 247,481          | 0.01            | EUR 200,000   | FCA Bank SpA, 0.125%, 16/11/23                        | 237,930      | 0.01            |
| EUR 100,000   | ACEA SpA, 0.000%, 28/09/25  | 118,559          | 0.00            | EUR 200,000   | Ferrovie dello Stato Italiane SpA, 1.500%, 27/06/25   | 250,880      | 0.01            |
| EUR 200,000   | ACEA SpA, 1.500%, 08/06/27  | 253,147          | 0.01            | EUR 200,000   | Hera SpA, 0.875%, 14/10/26                            | 245,296      | 0.01            |
| EUR 200,000   | ACEA SpA, 0.250%, 28/07/30  | 231,279          | 0.01            | USD 100,000   | Intesa Sanpaolo SpA, 3.125%, 14/07/22                 | 102,609      | 0.00            |
| EUR 300,000   | AMCO - Asset Management Co SpA, 2.250%, 17/07/27  | 389,035          | 0.01            | EUR 100,000   | Intesa Sanpaolo SpA, 0.625%, 23/03/23                 | 120,821      | 0.00            |
| EUR 50,000  | Assicurazioni Generali SpA, 5.125%, 16/09/24  | 69,935           | 0.00            | EUR 100,000   | Intesa Sanpaolo SpA, 2.125%, 30/08/23                 | 124,354      | 0.00            |
| EUR 200,000   | Assicurazioni Generali SpA, 2.124%, 01/10/30  | 251,169          | 0.01            | EUR 400,000   | Intesa Sanpaolo SpA, 0.500%, 05/03/24                 | 486,267      | 0.01            |
| EUR 100,000   | Assicurazioni Generali SpA, 7.750%, 12/12/42  | 131,756          | 0.01            | EUR 300,000   | Intesa Sanpaolo SpA, 2.125%, 26/05/25                 | 382,086      | 0.01            |
| EUR 100,000   | Assicurazioni Generali SpA, 5.500%, 27/10/47  | 146,162          | 0.01            | EUR 200,000   | Intesa Sanpaolo SpA, 1.125%, 14/07/25                 | 251,304      | 0.01            |
| EUR 200,000   | Banca Monte dei Paschi di Siena SpA, 2.875%, 16/07/24                                   | 258,965          | 0.01            | EUR 100,000   | Intesa Sanpaolo SpA, 3.250%, 10/02/26                 | 138,144      | 0.01            |
|   |   |                  |                 | EUR 100,000   | Intesa Sanpaolo SpA, 1.000%, 19/11/26                 | 122,253      | 0.00            |
|   |   |                  |                 | EUR 100,000   | Intesa Sanpaolo SpA, 0.750%, 16/03/28                 | 119,226      | 0.00            |
|   |   |                  |                 | EUR 100,000   | Intesa Sanpaolo SpA, 1.750%, 04/07/29                 | 127,005      | 0.00            |
|   |   |                  |                 | EUR 100,000   | Iren SpA, 1.950%, 19/09/25                            | 127,078      | 0.00            |
|   |   |                  |                 | EUR 100,000   | Iren SpA, 1.500%, 24/10/27                            | 126,559      | 0.00            |
|   |   |                  |                 | EUR 100,000   | Iren SpA, 1.000%, 01/07/30                            | 121,671      | 0.00            |
|   |   |                  |                 | EUR 100,000   | Italgas SpA, 0.250%, 24/06/25                         | 119,284      | 0.00            |

## Schedule of Investments *(continued)*

as at 30 June 2021 (Expressed in US Dollar)

| Quantity  | Description   | Market Value      | % of Net Assets | Quantity  | Description   | Market Value | % of Net Assets |
|---|---|-------------------|-----------------|---|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |   |                   |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |   |              |                 |
| Corporate Bonds - 24.02% <i>(continued)</i>   |   |                   |                 | Corporate Bonds - 24.02% <i>(continued)</i>   |   |              |                 |
| Italy <i>(continued)</i>  |   |                   |                 | Japan <i>(continued)</i>  |   |              |                 |
| EUR 100,000   | Italgas SpA, 1.000%, 11/12/31                                   | 120,919           | 0.00            | EUR 100,000   | Mitsubishi UFJ Financial Group Inc, 0.339%, 19/07/24  | 120,215      | 0.00            |
| EUR 100,000   | Mediobanca Banca di Credito Finanziario SpA, 1.625%, 07/01/25   | 124,786           | 0.00            | USD 400,000   | Mitsubishi UFJ Financial Group Inc, 2.193%, 25/02/25  | 416,316      | 0.01            |
| EUR 100,000   | Mediobanca Banca di Credito Finanziario SpA, 1.375%, 10/11/25   | 127,158           | 0.00            | USD 200,000   | Mitsubishi UFJ Financial Group Inc, 3.850%, 01/03/26  | 223,534      | 0.01            |
| EUR 100,000   | Mediobanca Banca di Credito Finanziario SpA, 1.250%, 24/11/29   | 130,728           | 0.00            | USD 100,000   | Mitsubishi UFJ Financial Group Inc, 2.757%, 13/09/26  | 106,388      | 0.00            |
| EUR 100,000   | Mediobanca Di Cred Fin, 0.875%, 15/01/26                        | 121,444           | 0.00            | USD 100,000   | Mitsubishi UFJ Financial Group Inc, 3.287%, 25/07/27  | 110,089      | 0.00            |
| EUR 100,000   | Snam SpA, zero coupon, 15/08/25                                 | 118,470           | 0.00            | USD 200,000   | Mitsubishi UFJ Financial Group Inc, 3.961%, 02/03/28  | 227,256      | 0.01            |
| EUR 100,000   | Snam SpA, 1.375%, 25/10/27                                      | 126,282           | 0.00            | USD 500,000   | Mitsubishi UFJ Financial Group Inc, 2.048%, 17/07/30  | 498,820      | 0.01            |
| EUR 100,000   | Snam SpA, 0.750%, 17/06/30                                      | 120,376           | 0.00            | USD 335,000   | Mitsubishi UFJ Financial Group Inc, 4.286%, 26/07/38  | 407,028      | 0.01            |
| EUR 100,000   | Snam SpA, 1.000%, 12/09/34                                      | 119,702           | 0.00            | USD 500,000   | Mitsubishi UFJ Financial Group Inc, 1.412%, perpetual | 505,380      | 0.01            |
| EUR 100,000   | Societa Iniziative Autostradali e Servizi SpA, 1.625%, 08/02/28 | 122,119           | 0.00            | USD 200,000   | Mizuho Financial Group Inc, 2.601%, 11/09/22          | 205,292      | 0.00            |
| EUR 50,000  | Terna Rete Elettrica Nazionale SpA, 4.900%, 28/10/24            | 69,125            | 0.00            | USD 500,000   | Mizuho Financial Group Inc, 1.241%, 10/07/24          | 506,675      | 0.01            |
| EUR 200,000   | Terna Rete Elettrica Nazionale SpA, 1.375%, 26/07/27            | 253,128           | 0.01            | EUR 100,000   | Mizuho Financial Group Inc, 0.118%, 06/09/24          | 119,304      | 0.00            |
| EUR 100,000   | Terna SPA, 0.375%, 23/06/29                                     | 118,716           | 0.00            | USD 200,000   | Mizuho Financial Group Inc, 3.922%, 11/09/24          | 214,190      | 0.01            |
| EUR 400,000   | UniCredit SpA, 1.000%, 18/01/23                                 | 482,372           | 0.01            | EUR 100,000   | Mizuho Financial Group Inc, 0.956%, 16/10/24          | 122,551      | 0.00            |
| EUR 100,000   | UniCredit SpA, 3.000%, 31/01/24                                 | 129,095           | 0.00            | USD 200,000   | Mizuho Financial Group Inc, 2.839%, 16/07/25          | 211,090      | 0.01            |
| EUR 100,000   | UniCredit SpA, 0.325%, 19/01/26                                 | 118,403           | 0.00            | EUR 300,000   | Mizuho Financial Group Inc, 0.214%, 07/10/25          | 358,403      | 0.01            |
| EUR 400,000   | UniCredit SpA, 1.200%, 20/01/26                                 | 484,241           | 0.01            | EUR 100,000   | Mizuho Financial Group Inc, 0.184%, 13/04/26          | 118,653      | 0.00            |
| EUR 200,000   | UniCredit SpA, 0.375%, 31/10/26                                 | 242,823           | 0.01            | USD 200,000   | Mizuho Financial Group Inc, 2.226%, 25/05/26          | 206,910      | 0.00            |
| EUR 100,000   | UniCredit SpA, 0.850%, 19/01/31                                 | 116,527           | 0.00            | USD 100,000   | Mizuho Financial Group Inc, 2.839%, 13/09/26          | 107,076      | 0.00            |
| EUR 100,000   | Unione di Banche Italiane SpA, 1.000%, 27/01/23                 | 121,287           | 0.00            | USD 200,000   | Mizuho Financial Group Inc, 4.018%, 05/03/28          | 228,112      | 0.01            |
| EUR 100,000   | Unione di Banche Italiane SpA, 1.500%, 10/04/24                 | 123,612           | 0.00            | EUR 100,000   | Mizuho Financial Group Inc, 0.797%, 15/04/30          | 120,665      | 0.00            |
| EUR 100,000   | Unione di Banche Italiane SpA, 0.500%, 15/07/24                 | 121,797           | 0.00            | EUR 100,000   | Mizuho Financial Group Inc, 0.693%, 07/10/30          | 119,055      | 0.00            |
| EUR 200,000   | Unione di Banche Italiane SpA, 1.250%, 07/02/25                 | 250,996           | 0.01            | USD 500,000   | Mizuho Financial Group Inc, 2.201%, 10/07/31          | 499,250      | 0.01            |
| EUR 100,000   | Unione di Banche Italiane SpA, 1.125%, 04/10/27                 | 127,491           | 0.00            | EUR 100,000   | Mizuho Financial Group Inc, 0.843%, 12/04/33          | 118,605      | 0.00            |
| <b>Total Italy</b>  |   | <b>13,333,532</b> | <b>0.29</b>     | USD 200,000   | Nippon Life Insurance Co, 4.700%, 20/01/46            | 222,456      | 0.01            |
| Japan   |   |                   |                 | USD 200,000   | Nippon Life Insurance Co, 4.000%, 19/09/47            | 217,016      | 0.01            |
| EUR 100,000   | Asahi Group Holdings Ltd, 1.151%, 19/09/25                      | 124,239           | 0.00            | USD 300,000   | Nippon Life Insurance Co, 2.750%, perpetual           | 294,096      | 0.01            |
| EUR 100,000   | Asahi Group Holdings Ltd, 0.336%, 19/04/27                      | 119,104           | 0.00            | USD 500,000   | Nissan Motor Co Ltd, 3.043%, 15/09/23                 | 521,505      | 0.01            |
| EUR 100,000   | Asahi Group Holdings Ltd, 0.541%, 23/10/28                      | 119,529           | 0.00            |   |   |              |                 |
| GBP 100,000   | East Japan Railway Co, 5.250%, 22/04/33                         | 192,371           | 0.00            |   |   |              |                 |
| USD 200,000   | Mitsubishi Corp, 3.375%, 23/07/24                               | 214,510           | 0.01            |   |   |              |                 |
| USD 300,000   | Mitsubishi UFJ Financial Group Inc, 2.665%, 25/07/22            | 307,503           | 0.01            |   |   |              |                 |
| USD 200,000   | Mitsubishi UFJ Financial Group Inc, 3.761%, 26/07/23            | 213,536           | 0.01            |   |   |              |                 |
| EUR 200,000   | Mitsubishi UFJ Financial Group Inc, 0.978%, 09/06/24            | 244,971           | 0.01            |   |   |              |                 |

## Schedule of Investments *(continued)* as at 30 June 2021 (Expressed in US Dollar)

| Quantity  | Description   | Market Value | % of Net Assets | Quantity  | Description  | Market Value      | % of Net Assets |
|---|---|--------------|-----------------|---|--|-------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |   |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |  |                   |                 |
| Corporate Bonds - 24.02% <i>(continued)</i>   |   |              |                 | Corporate Bonds - 24.02% <i>(continued)</i>   |  |                   |                 |
| Japan <i>(continued)</i>  |   |              |                 | Japan <i>(continued)</i>  |  |                   |                 |
| EUR 100,000   | Nissan Motor Co Ltd, 2.652%, 17/03/26                 | 129,274      | 0.00            | EUR 100,000   | Takeda Pharmaceutical Co Ltd, 1.125%, 21/11/22     | 120,816           | 0.00            |
| EUR 100,000   | Nissan Motor Co Ltd, 3.201%, 17/09/28                 | 134,258      | 0.00            | EUR 100,000   | Takeda Pharmaceutical Co Ltd, 2.250%, 21/11/26     | 131,060           | 0.00            |
| USD 300,000   | Nomura Holdings Inc, 2.648%, 16/01/25                 | 315,084      | 0.01            | USD 250,000   | Takeda Pharmaceutical Co Ltd, 5.000%, 26/11/28     | 301,113           | 0.01            |
| USD 500,000   | Nomura Holdings Inc, 1.851%, perpetual                | 510,580      | 0.01            | EUR 300,000   | Takeda Pharmaceutical Co Ltd, 1.000%, 09/07/29     | 367,514           | 0.01            |
| USD 500,000   | Nomura Holdings Inc, 2.679%, perpetual                | 507,935      | 0.01            | USD 400,000   | Takeda Pharmaceutical Co Ltd, 2.050%, 31/03/30     | 396,544           | 0.01            |
| EUR 500,000   | NTT Finance Corp, zero coupon, 03/03/25               | 594,658      | 0.01            | EUR 100,000   | Takeda Pharmaceutical Co Ltd, 3.000%, 21/11/30     | 142,153           | 0.00            |
| USD 500,000   | NTT Finance Corp, 1.162%, 03/04/26                    | 498,540      | 0.01            | USD 600,000   | Toyota Motor Corp, 0.681%, 25/03/24                | 600,900           | 0.01            |
| USD 30,000  | ORIX Corp, 2.900%, 18/07/22                           | 30,773       | 0.00            | USD 200,000   | Toyota Motor Corp, 2.358%, 02/07/24                | 210,352           | 0.01            |
| USD 100,000   | ORIX Corp, 3.250%, 04/12/24                           | 107,734      | 0.00            | USD 100,000   | Toyota Motor Corp, 3.669%, 20/07/28                | 113,433           | 0.00            |
| USD 50,000  | ORIX Corp, 3.700%, 18/07/27                           | 55,838       | 0.00            | USD 600,000   | Toyota Motor Corp, 1.339%, perpetual               | 606,996           | 0.01            |
| USD 200,000   | Sumitomo Life Insurance Co, 4.000%, 14/09/77          | 216,332      | 0.01            | USD 100,000   | Toyota Motor Corp, 2.362%, perpetual               | 104,214           | 0.00            |
| USD 250,000   | Sumitomo Mitsui Banking Corp, 3.950%, 10/01/24        | 270,650      | 0.01            | <b>Total Japan</b>  |  | <b>18,599,275</b> | <b>0.40</b>     |
| EUR 300,000   | Sumitomo Mitsui Banking Corp, 0.409%, 07/11/29        | 362,416      | 0.01            | <b>Jersey</b>   |  |                   |                 |
| USD 400,000   | Sumitomo Mitsui Financial Group Inc, 2.784%, 12/07/22 | 410,156      | 0.01            | GBP 100,000   | AA Bond Co Ltd, 4.875%, 31/07/24                   | 147,134           | 0.00            |
| USD 50,000  | Sumitomo Mitsui Financial Group Inc, 2.778%, 18/10/22 | 51,530       | 0.00            | GBP 100,000   | AA Bond Co Ltd, 5.500%, 31/07/27                   | 152,591           | 0.00            |
| EUR 120,000   | Sumitomo Mitsui Financial Group Inc, 0.465%, 30/05/24 | 144,720      | 0.00            | EUR 200,000   | Aptiv PLC, 1.500%, 10/03/25                        | 248,325           | 0.01            |
| USD 200,000   | Sumitomo Mitsui Financial Group Inc, 2.696%, 16/07/24 | 211,394      | 0.01            | USD 200,000   | Aptiv PLC, 5.400%, 15/03/49                        | 271,494           | 0.01            |
| USD 100,000   | Sumitomo Mitsui Financial Group Inc, 2.448%, 27/09/24 | 104,934      | 0.00            | GBP 100,000   | CPUK Finance Ltd, 3.588%, 28/08/25                 | 149,369           | 0.00            |
| EUR 100,000   | Sumitomo Mitsui Financial Group Inc, 0.934%, 11/10/24 | 122,584      | 0.00            | USD 300,000   | Galaxy Pipeline Assets Bidco Ltd, 2.160%, 31/03/34 | 294,783           | 0.01            |
| USD 300,000   | Sumitomo Mitsui Financial Group Inc, 2.348%, 15/01/25 | 313,524      | 0.01            | GBP 100,000   | Gatwick Funding Ltd, 6.125%, 02/03/26              | 165,610           | 0.01            |
| USD 200,000   | Sumitomo Mitsui Financial Group Inc, 1.474%, 08/07/25 | 202,302      | 0.00            | GBP 100,000   | Gatwick Funding Ltd, 2.500%, 15/04/30              | 138,525           | 0.00            |
| USD 100,000   | Sumitomo Mitsui Financial Group Inc, 3.784%, 09/03/26 | 111,303      | 0.00            | EUR 100,000   | Glencore Finance Europe Ltd, 1.875%, 13/09/23      | 122,916           | 0.00            |
| USD 200,000   | Sumitomo Mitsui Financial Group Inc, 2.632%, 14/07/26 | 212,430      | 0.01            | EUR 100,000   | Glencore Finance Europe Ltd, 0.625%, 11/09/24      | 120,413           | 0.00            |
| USD 100,000   | Sumitomo Mitsui Financial Group Inc, 3.010%, 19/10/26 | 107,927      | 0.00            | GBP 100,000   | Heathrow Funding Ltd, 7.125%, 14/02/24             | 157,829           | 0.00            |
| USD 300,000   | Sumitomo Mitsui Financial Group Inc, 3.446%, 11/01/27 | 330,210      | 0.01            | GBP 75,000  | Heathrow Funding Ltd, 6.750%, 03/12/26             | 130,952           | 0.00            |
| USD 50,000  | Sumitomo Mitsui Financial Group Inc, 3.352%, 18/10/27 | 54,998       | 0.00            | GBP 200,000   | Heathrow Funding Ltd, 2.625%, 16/03/28             | 278,296           | 0.01            |
| USD 200,000   | Sumitomo Mitsui Financial Group Inc, 3.040%, 16/07/29 | 214,404      | 0.01            | EUR 100,000   | Heathrow Funding Ltd, 1.875%, 12/07/32             | 125,684           | 0.00            |
| EUR 100,000   | Sumitomo Mitsui Financial Group Inc, 0.632%, 23/10/29 | 119,347      | 0.00            | EUR 100,000   | Heathrow Funding Ltd, 1.875%, 14/03/34             | 123,918           | 0.00            |
| USD 200,000   | Sumitomo Mitsui Financial Group Inc, 2.130%, 08/07/30 | 201,070      | 0.00            | GBP 200,000   | Heathrow Funding Ltd, 2.750%, 09/08/49             | 273,654           | 0.01            |
| USD 200,000   | Sumitomo Mitsui Financial Group Inc, 2.142%, 23/09/30 | 195,582      | 0.00            | USD 200,000   | IDB Trust Services Ltd, 3.389%, 26/09/23           | 212,242           | 0.01            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description   | Market Value     | % of Net Assets | Quantity   | Description   | Market Value | % of Net Assets |
|--|---|------------------|-----------------|--|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |                  |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |              |                 |
| Corporate Bonds - 24.02% (continued)   |   |                  |                 | Corporate Bonds - 24.02% (continued)   |   |              |                 |
| Jersey (continued)   |   |                  |                 | Luxembourg (continued)   |   |              |                 |
| EUR 300,000  | IDB Trust Services Ltd, 0.037%, perpetual                 | 356,379          | 0.01            | EUR 100,000  | Blackstone PP Eur Hold, 0.500%, 12/09/23                            | 119,598      | 0.00            |
| EUR 100,000  | Swiss Re Finance Jersey Ltd, 1.375%, 27/05/23             | 122,034          | 0.00            | EUR 100,000  | Blackstone Property Partners Europe Holdings Sarl, 2.000%, 15/02/24 | 123,576      | 0.00            |
| <b>Total Jersey</b>  |   | <b>3,592,148</b> | <b>0.08</b>     | EUR 100,000  | Blackstone Property Partners Europe Holdings Sarl, 1.250%, 26/04/27 | 121,197      | 0.00            |
| Kazakhstan   |   |                  |                 | EUR 100,000  | CK Hutchison Group Telecom Finance SA, 0.375%, 17/10/23             | 119,631      | 0.00            |
| USD 300,000  | KazMunayGas National Co JSC, 6.375%, 24/10/48             | 397,770          | 0.01            | EUR 200,000  | CK Hutchison Group Telecom Finance SA, 1.125%, 17/10/28             | 245,398      | 0.01            |
| <b>Total Kazakhstan</b>  |   | <b>397,770</b>   | <b>0.01</b>     | GBP 200,000  | CK Hutchison Group Telecom Finance SA, 2.625%, 17/10/34             | 285,899      | 0.01            |
| Korea  |   |                  |                 | EUR 400,000  | CNH Industrial Finance Europe SA, zero coupon, 01/04/24             | 474,133      | 0.01            |
| USD 300,000  | Hanwha Life Insurance Co Ltd, 4.700%, perpetual           | 312,576          | 0.01            | EUR 200,000  | CPI Property Group SA, 1.625%, 23/04/27                             | 244,004      | 0.01            |
| USD 200,000  | Kookmin Bank, 4.350%, perpetual                           | 211,028          | 0.00            | USD 50,000   | DH Europe Finance II Sarl, 2.050%, 15/11/22                         | 51,157       | 0.00            |
| USD 300,000  | KT Corp, 2.625%, perpetual                                | 306,474          | 0.01            | USD 50,000   | DH Europe Finance II Sarl, 2.200%, 15/11/24                         | 52,209       | 0.00            |
| USD 200,000  | Kyobo Life Insurance Co Ltd, 3.950%, perpetual            | 204,492          | 0.00            | EUR 100,000  | DH Europe Finance II Sarl, 0.450%, 18/03/28                         | 119,533      | 0.00            |
| USD 300,000  | Mirae Asset Daewoo Co Ltd, 2.125%, 30/07/23               | 305,865          | 0.01            | USD 30,000   | DH Europe Finance II Sarl, 2.600%, 15/11/29                         | 31,412       | 0.00            |
| USD 500,000  | NongHyup Bank, 1.250%, 20/07/25                           | 500,515          | 0.01            | EUR 100,000  | DH Europe Finance II Sarl, 0.750%, 18/09/31                         | 118,741      | 0.00            |
| USD 300,000  | SK Broadband Co Ltd, 3.875%, perpetual                    | 319,587          | 0.01            | EUR 100,000  | DH Europe Finance II Sarl, 1.350%, 18/09/39                         | 120,737      | 0.00            |
| USD 500,000  | SK Hynix Inc, 1.500%, 19/01/26                            | 494,300          | 0.01            | USD 350,000  | DH Europe Finance II Sarl, 3.250%, 15/11/39                         | 375,420      | 0.01            |
| USD 400,000  | SK Telecom Co Ltd, 3.750%, 16/04/23                       | 421,368          | 0.01            | USD 350,000  | DH Europe Finance II Sarl, 3.400%, 15/11/49                         | 385,000      | 0.01            |
| <b>Total Korea</b>   |   | <b>3,076,205</b> | <b>0.07</b>     | EUR 100,000  | DH Europe Finance Sarl, 1.200%, 30/06/27                            | 124,993      | 0.00            |
| Liechtenstein  |   |                  |                 | EUR 200,000  | Eurofins Scientific SE, 2.125%, 25/07/24                            | 251,131      | 0.01            |
| CHF 100,000  | LGT Bank AG, 1.875%, 08/02/23                             | 112,348          | 0.00            | EUR 400,000  | European Financial Stability Facility, 2.250%, 05/09/22             | 490,655      | 0.01            |
| <b>Total Liechtenstein</b>   |   | <b>112,348</b>   | <b>0.00</b>     | EUR 400,000  | European Financial Stability Facility, zero coupon, 17/11/22        | 478,307      | 0.01            |
| Lithuania  |   |                  |                 | EUR 300,000  | European Financial Stability Facility, 0.500%, 20/01/23             | 361,925      | 0.01            |
| USD 40,000   | NXP BV / NXP Funding LLC / NXP USA Inc, 2.700%, 01/05/25  | 42,172           | 0.00            | EUR 100,000  | European Financial Stability Facility, 1.875%, 23/05/23             | 124,153      | 0.00            |
| USD 65,000   | NXP BV / NXP Funding LLC / NXP USA Inc, 3.150%, 01/05/27  | 69,637           | 0.00            | EUR 200,000  | European Financial Stability Facility, zero coupon, 17/07/23        | 239,780      | 0.01            |
| USD 85,000   | NXP BV / NXP Funding LLC / NXP USA Inc, 3.400%, 01/05/30  | 92,662           | 0.00            | EUR 300,000  | European Financial Stability Facility, 0.125%, 17/10/23             | 361,014      | 0.01            |
| USD 560,000  | NXP BV / NXP Funding LLC / NXP USA Inc, 3.250%, 11/05/41  | 574,213          | 0.01            | EUR 300,000  | European Financial Stability Facility, 0.200%, 17/01/24             | 362,170      | 0.01            |
| USD 600,000  | NXP BV / NXP Funding LLC / NXP USA Inc, 2.500%, perpetual | 608,364          | 0.02            | EUR 300,000  | European Financial Stability Facility, 2.125%, 19/02/24             | 380,639      | 0.01            |
| <b>Total Lithuania</b>   |   | <b>1,387,048</b> | <b>0.03</b>     | EUR 300,000  | European Financial Stability Facility, 1.750%, 27/06/24             | 379,888      | 0.01            |
| Luxembourg   |   |                  |                 | EUR 200,000  | European Financial Stability Facility, 0.375%, 11/10/24             | 243,636      | 0.01            |
| EUR 100,000  | Aroundtown SA, 0.625%, 09/07/25                           | 120,427          | 0.00            |  |   |              |                 |
| EUR 100,000  | Aroundtown SA, zero coupon, 16/07/26                      | 115,892          | 0.00            |  |   |              |                 |
| EUR 100,000  | Aroundtown SA, 2.000%, 02/11/26                           | 127,548          | 0.00            |  |   |              |                 |
| EUR 100,000  | Aroundtown SA, 1.450%, 09/07/28                           | 123,751          | 0.00            |  |   |              |                 |
| GBP 300,000  | Aroundtown SA, 3.625%, 10/04/31                           | 459,845          | 0.01            |  |   |              |                 |
| EUR 100,000  | Aroundtown SA, 2.125%, perpetual                          | 118,762          | 0.00            |  |   |              |                 |
| EUR 100,000  | Becton Dickinson Euro Finance Sarl, 1.208%, 04/06/26      | 124,115          | 0.00            |  |   |              |                 |
| EUR 100,000  | Bevco Lux Sarl, 1.500%, 16/09/27                          | 124,390          | 0.00            |  |   |              |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description   | Market Value | % of Net Assets | Quantity   | Description  | Market Value | % of Net Assets |
|--|---|--------------|-----------------|--|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 |
| Corporate Bonds - 24.02% (continued)   |   |              |                 | Corporate Bonds - 24.02% (continued)   |  |              |                 |
| Luxembourg (continued)   |   |              |                 | Luxembourg (continued)   |  |              |                 |
| EUR 500,000  | European Financial Stability Facility, 0.400%, 17/02/25       | 610,644      | 0.02            | EUR 100,000  | Gazprom PJSC Via Gaz Capital SA, 2.250%, 22/11/24        | 123,087      | 0.00            |
| EUR 200,000  | European Financial Stability Facility, 0.200%, 28/04/25       | 242,849      | 0.01            | USD 400,000  | Gazprom PJSC Via Gaz Capital SA, 4.950%, 23/03/27        | 446,888      | 0.01            |
| EUR 500,000  | European Financial Stability Facility, zero coupon, 15/10/25  | 603,066      | 0.02            | EUR 200,000  | GELF Bond Issuer I SA, 1.125%, 18/07/29                  | 244,450      | 0.01            |
| EUR 200,000  | European Financial Stability Facility, 0.400%, 26/01/26       | 245,453      | 0.01            | USD 50,000   | Genpact Luxembourg Sarl, 3.375%, 01/12/24                | 53,449       | 0.00            |
| EUR 100,000  | European Financial Stability Facility, 0.400%, 31/05/26       | 123,025      | 0.00            | EUR 100,000  | Grand City Properties SA, 1.375%, 03/08/26               | 125,362      | 0.00            |
| EUR 500,000  | European Financial Stability Facility, 0.625%, 16/10/26       | 622,343      | 0.02            | EUR 100,000  | Grand City Properties SA, 0.125%, 11/01/28               | 115,272      | 0.00            |
| EUR 200,000  | European Financial Stability Facility, 0.750%, 03/05/27       | 251,240      | 0.01            | EUR 100,000  | Grand City Properties SA, 2.500%, perpetual              | 121,401      | 0.00            |
| EUR 200,000  | European Financial Stability Facility, 0.875%, 26/07/27       | 253,259      | 0.01            | EUR 100,000  | HeidelbergCement Finance Luxembourg SA, 2.500%, 09/10/24 | 128,038      | 0.00            |
| EUR 600,000  | European Financial Stability Facility, 0.950%, 14/02/28       | 766,457      | 0.02            | EUR 100,000  | HeidelbergCement Finance Luxembourg SA, 1.500%, 14/06/27 | 126,781      | 0.00            |
| EUR 700,000  | European Financial Stability Facility, 0.050%, 17/10/29       | 838,091      | 0.02            | EUR 100,000  | HeidelbergCement Finance Luxembourg SA, 1.750%, 24/04/28 | 128,782      | 0.00            |
| EUR 100,000  | European Financial Stability Facility, 2.750%, 03/12/29       | 146,922      | 0.01            | EUR 100,000  | Holcim Finance Luxembourg SA, 1.375%, 26/05/23           | 121,749      | 0.00            |
| EUR 100,000  | European Financial Stability Facility, 3.875%, 30/03/32       | 167,267      | 0.01            | EUR 100,000  | Holcim Finance Luxembourg SA, 2.375%, 09/04/25           | 128,688      | 0.00            |
| EUR 100,000  | European Financial Stability Facility, 1.250%, 24/05/33       | 133,671      | 0.00            | EUR 100,000  | Holcim Finance Luxembourg SA, 0.500%, 29/11/26           | 120,581      | 0.00            |
| EUR 150,000  | European Financial Stability Facility, 3.000%, 04/09/34       | 241,797      | 0.01            | EUR 100,000  | Holcim Finance Luxembourg SA, 0.125%, 19/07/27           | 117,371      | 0.00            |
| EUR 700,000  | European Financial Stability Facility, 0.875%, 10/04/35       | 893,179      | 0.02            | EUR 100,000  | Holcim Finance Luxembourg SA, 2.250%, 26/05/28           | 133,123      | 0.00            |
| EUR 300,000  | European Financial Stability Facility, 1.450%, 05/09/40       | 416,087      | 0.01            | EUR 100,000  | Holcim Finance Luxembourg SA, 0.625%, 19/01/33           | 113,918      | 0.00            |
| EUR 300,000  | European Financial Stability Facility, 1.700%, 13/02/43       | 436,857      | 0.01            | EUR 300,000  | John Deere Cash Management SA, 2.200%, 02/04/32          | 419,791      | 0.01            |
| EUR 100,000  | European Financial Stability Facility, 2.350%, 29/07/44       | 164,171      | 0.01            | EUR 100,000  | Logicor Financing Sarl, 0.750%, 15/07/24                 | 120,571      | 0.00            |
| EUR 200,000  | European Financial Stability Facility, 1.200%, 17/02/45       | 267,570      | 0.01            | EUR 100,000  | Logicor Financing Sarl, 1.500%, 13/07/26                 | 124,644      | 0.00            |
| EUR 300,000  | European Financial Stability Facility, 1.375%, 31/05/47       | 416,909      | 0.01            | EUR 100,000  | Logicor Financing Sarl, 1.625%, 15/07/27                 | 124,964      | 0.00            |
| EUR 300,000  | European Financial Stability Facility, 1.800%, 10/07/48       | 458,858      | 0.01            | GBP 200,000  | Logicor Financing Sarl, 2.750%, 15/01/30                 | 289,732      | 0.01            |
| EUR 300,000  | European Financial Stability Facility, 1.750%, 17/07/53       | 464,550      | 0.01            | EUR 100,000  | Logicor Financing Sarl, 0.875%, 14/01/31                 | 114,697      | 0.00            |
| EUR 200,000  | European Financial Stability Facility, 2.000%, 28/02/56       | 333,051      | 0.01            | EUR 100,000  | Medtronic Global Holdings SCA, zero coupon, 02/12/22     | 119,214      | 0.00            |
| EUR 700,000  | European Financial Stability Facility, zero coupon, perpetual | 828,960      | 0.02            | EUR 100,000  | Medtronic Global Holdings SCA, 1.125%, 07/03/27          | 125,203      | 0.00            |
| EUR 400,000  | European Financial Stability Facility, 0.700%, perpetual      | 481,552      | 0.01            | EUR 100,000  | Medtronic Global Holdings SCA, 0.375%, 15/10/28          | 119,624      | 0.00            |
| USD 500,000  | European Investment Bank, 1.375%, 15/05/23                    | 510,230      | 0.01            | EUR 100,000  | Medtronic Global Holdings SCA, 1.625%, 07/03/31          | 130,728      | 0.00            |
| CHF 200,000  | Gazprom PJSC Via Gaz Capital SA, 1.450%, 06/03/23             | 218,164      | 0.01            | EUR 100,000  | Medtronic Global Holdings SCA, 1.000%, 02/07/31          | 123,399      | 0.00            |
| GBP 100,000  | Gazprom PJSC Via Gaz Capital SA, 4.250%, 06/04/24             | 146,953      | 0.01            |  |  |              |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description   | Market Value | % of Net Assets | Quantity   | Description  | Market Value      | % of Net Assets |
|--|---|--------------|-----------------|--|--|-------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |                   |                 |
| Corporate Bonds - 24.02% (continued)   |   |              |                 | Corporate Bonds - 24.02% (continued)   |  |                   |                 |
| Luxembourg (continued)   |   |              |                 | Luxembourg (continued)   |  |                   |                 |
| EUR 100,000  | Medtronic Global Holdings SCA, 0.750%, 15/10/32           | 119,461      | 0.00            | EUR 100,000  | Simon International Finance SCA, 1.375%, 18/11/22      | 120,737           | 0.00            |
| EUR 100,000  | Medtronic Global Holdings SCA, 1.500%, 02/07/39           | 124,434      | 0.00            | EUR 100,000  | Swiss Re Finance Luxembourg SA, 2.534%, 30/04/50       | 130,934           | 0.00            |
| EUR 100,000  | Medtronic Global Holdings SCA, 1.375%, 15/10/40           | 120,983      | 0.00            | EUR 200,000  | Tyco Electronics Group SA, zero coupon, 14/02/25       | 233,774           | 0.00            |
| EUR 100,000  | Medtronic Global Holdings SCA, 1.750%, 02/07/49           | 126,224      | 0.00            | EUR 100,000  | Whirlpool Finance Luxembourg Sarl, 0.500%, 20/02/28    | 119,226           | 0.00            |
| EUR 300,000  | Medtronic Global Holdings SCA, zero coupon, perpetual     | 357,830      | 0.01            | <b>Total Luxembourg</b>  |  | <b>28,736,780</b> | <b>0.62</b>     |
| EUR 60,000   | Nestle Finance International Ltd, zero coupon, 12/11/24   | 71,714       | 0.00            | <b>Malaysia</b>  |  |                   |                 |
| EUR 100,000  | Nestle Finance International Ltd, zero coupon, 12/11/24   | 119,523      | 0.00            | USD 200,000  | Malaysia Sovereign Sukuk Bhd, 3.043%, 22/04/25         | 214,256           | 0.00            |
| EUR 100,000  | Nestle Finance International Ltd, 0.000%, 14/06/26        | 119,048      | 0.00            | USD 200,000  | Petronas Capital Ltd, 3.500%, 18/03/25                 | 216,594           | 0.01            |
| EUR 250,000  | Nestle Finance International Ltd, 0.125%, 12/11/27        | 298,201      | 0.01            | USD 300,000  | Petronas Capital Ltd, 3.500%, 21/04/30                 | 328,137           | 0.01            |
| EUR 100,000  | Nestle Finance International Ltd, 0.250%, 14/06/29        | 119,396      | 0.00            | USD 100,000  | Petronas Capital Ltd, 4.500%, 18/03/45                 | 122,357           | 0.00            |
| EUR 100,000  | Nestle Finance International Ltd, 1.250%, 02/11/29        | 128,579      | 0.00            | USD 500,000  | Petronas Capital Ltd, 3.404%, 28/04/61                 | 513,420           | 0.01            |
| EUR 100,000  | Nestle Finance International Ltd, 0.375%, 12/05/32        | 118,218      | 0.00            | <b>Total Malaysia</b>  |  | <b>1,394,764</b>  | <b>0.03</b>     |
| EUR 75,000   | Nestle Finance International Ltd, 0.625%, 14/02/34        | 89,539       | 0.00            | <b>Mexico</b>  |  |                   |                 |
| EUR 75,000   | Nestle Finance International Ltd, 0.875%, 14/06/41        | 88,840       | 0.00            | USD 200,000  | Alfa SAB de CV, 6.875%, 25/03/44                       | 263,650           | 0.01            |
| EUR 200,000  | NORD/LB Luxembourg SA Covered Bond Bank, 0.375%, 07/03/24 | 241,255      | 0.01            | USD 250,000  | America Movil SAB de CV, 3.125%, 16/07/22              | 256,800           | 0.01            |
| EUR 100,000  | Novartis Finance SA, 0.500%, 14/08/23                     | 120,506      | 0.00            | GBP 100,000  | America Movil SAB de CV, 5.000%, 27/10/26              | 164,196           | 0.00            |
| EUR 100,000  | Novartis Finance SA, 1.125%, 30/09/27                     | 126,323      | 0.00            | EUR 100,000  | America Movil SAB de CV, 0.750%, 26/06/27              | 121,044           | 0.00            |
| EUR 400,000  | Novartis Finance SA, zero coupon, 23/09/28                | 468,488      | 0.01            | EUR 200,000  | America Movil SAB de CV, 2.125%, 10/03/28              | 263,230           | 0.01            |
| EUR 100,000  | Novartis Finance SA, 1.375%, 14/08/30                     | 129,975      | 0.00            | USD 200,000  | America Movil SAB de CV, 2.875%, 07/05/30              | 210,812           | 0.00            |
| EUR 300,000  | Prologis International Funding II SA, 0.875%, 09/07/29    | 366,176      | 0.01            | GBP 100,000  | America Movil SAB de CV, 4.948%, 22/07/33              | 181,029           | 0.00            |
| EUR 100,000  | Richemont International Holding SA, 1.000%, 26/03/26      | 124,225      | 0.00            | USD 25,000   | America Movil SAB de CV, 6.375%, 01/03/35              | 35,804            | 0.00            |
| EUR 100,000  | Richemont International Holding SA, 1.500%, 26/03/30      | 130,479      | 0.00            | USD 200,000  | America Movil SAB de CV, 6.125%, 30/03/40              | 283,514           | 0.01            |
| EUR 100,000  | Richemont International Holding SA, 1.125%, 26/05/32      | 126,270      | 0.00            | USD 350,000  | BBVA Bancomer SA, 4.375%, 10/04/24                     | 380,299           | 0.01            |
| EUR 100,000  | Richemont International Holding SA, 2.000%, 26/03/38      | 137,065      | 0.01            | USD 250,000  | Comision Federal de Electricidad, 5.750%, 14/02/42     | 276,457           | 0.01            |
| USD 200,000  | Schlumberger Investment SA, 2.400%, 01/08/22              | 203,220      | 0.01            | USD 500,000  | Comision Federal de Electricidad, 4.677%, 09/02/51     | 482,870           | 0.01            |
| USD 150,000  | Schlumberger Investment SA, 2.650%, 26/06/30              | 157,774      | 0.01            | USD 150,000  | Fomento Economico Mexicano SAB de CV, 3.500%, 16/01/50 | 157,898           | 0.00            |
| EUR 100,000  | SELP Finance Sarl, 1.500%, 20/11/25                       | 124,673      | 0.00            | USD 200,000  | Grupo Televisa SAB, 4.625%, 30/01/26                   | 222,282           | 0.00            |
| EUR 100,000  | SES SA, 2.000%, 02/07/28                                  | 128,342      | 0.00            | USD 200,000  | Mexico City Airport Trust, 5.500%, 31/07/47            | 201,900           | 0.00            |
|  |   |              |                 | USD 200,000  | Orbia Advance Corp SAB de CV, 5.875%, 17/09/44         | 241,864           | 0.01            |
|  |   |              |                 | <b>Total Mexico</b>  |  | <b>3,743,649</b>  | <b>0.08</b>     |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description  | Market Value | % of Net Assets | Quantity   | Description   | Market Value | % of Net Assets |
|--|--|--------------|-----------------|--|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |              |                 |
| Corporate Bonds - 24.02% (continued)   |  |              |                 | Corporate Bonds - 24.02% (continued)   |   |              |                 |
| Netherlands  |  |              |                 | Netherlands (continued)  |   |              |                 |
| EUR 100,000  | ABB Finance BV, 0.750%, 16/05/24                             | 121,443      | 0.00            | EUR 100,000  | Allianz Finance II BV, 1.500%, 15/01/30                               | 131,694      | 0.00            |
| EUR 100,000  | ABB Finance BV, zero coupon, 19/01/30                        | 114,748      | 0.00            | EUR 200,000  | Allianz Finance II BV, 0.500%, 14/01/31                               | 241,238      | 0.01            |
| USD 200,000  | Abn Amro Bank NV, 4.750%, 28/07/25                           | 224,572      | 0.01            | EUR 100,000  | Allianz Finance II BV, 1.375%, 21/04/31                               | 131,449      | 0.00            |
| EUR 100,000  | Abn Amro Bank NV, 0.600%, 15/01/27                           | 120,407      | 0.00            | EUR 200,000  | Argentum Netherlands BV for Zurich Insurance Co Ltd, 2.750%, 19/02/49 | 265,891      | 0.01            |
| EUR 200,000  | Abn Amro Bank NV, 0.375%, 14/01/35                           | 238,667      | 0.01            | EUR 100,000  | ASML Holding NV, 3.375%, 19/09/23                                     | 128,413      | 0.00            |
| EUR 100,000  | ABN AMRO Bank NV, 7.125%, 06/07/22                           | 127,183      | 0.00            | EUR 200,000  | ASML Holding NV, 0.625%, 07/05/29                                     | 244,528      | 0.01            |
| EUR 300,000  | ABN AMRO Bank NV, 0.500%, 17/07/23                           | 361,694      | 0.01            | EUR 100,000  | ASR Nederland NV, 5.125%, 29/09/45                                    | 140,024      | 0.01            |
| EUR 100,000  | ABN AMRO Bank NV, 0.875%, 15/01/24                           | 122,029      | 0.00            | EUR 100,000  | BASF Finance Europe NV, 0.750%, 10/11/26                              | 123,915      | 0.00            |
| GBP 200,000  | ABN AMRO Bank NV, 1.375%, 16/01/25                           | 281,283      | 0.01            | EUR 100,000  | BAT Netherlands Finance BV, 2.375%, 07/10/24                          | 126,750      | 0.00            |
| EUR 100,000  | ABN AMRO Bank NV, 0.875%, 22/04/25                           | 123,259      | 0.00            | EUR 300,000  | BAT Netherlands Finance BV, 3.125%, 07/04/28                          | 405,030      | 0.01            |
| EUR 200,000  | ABN AMRO Bank NV, 0.875%, 14/01/26                           | 250,035      | 0.01            | EUR 100,000  | Bayer Capital Corp BV, 1.500%, 26/06/26                               | 125,352      | 0.00            |
| EUR 300,000  | ABN AMRO Bank NV, 0.500%, 15/04/26                           | 365,241      | 0.01            | EUR 100,000  | Bayer Capital Corp BV, 2.125%, 15/12/29                               | 132,097      | 0.00            |
| EUR 100,000  | ABN AMRO Bank NV, 1.000%, 13/04/31                           | 129,084      | 0.00            | EUR 300,000  | Bmw Finance NV, zero coupon, 14/04/23                                 | 357,905      | 0.01            |
| EUR 200,000  | ABN AMRO Bank NV, 1.125%, 12/01/32                           | 261,344      | 0.01            | EUR 100,000  | Bmw Finance NV, 1.000%, 29/08/25                                      | 124,102      | 0.00            |
| EUR 300,000  | ABN AMRO Bank NV, 1.250%, 10/01/33                           | 397,794      | 0.01            | EUR 100,000  | Bmw Finance NV, 0.375%, 14/01/27                                      | 120,823      | 0.00            |
| EUR 100,000  | ABN AMRO Bank NV, 1.375%, 12/01/37                           | 135,639      | 0.00            | EUR 40,000   | Bmw Finance NV, 0.875%, 14/01/32                                      | 49,731       | 0.00            |
| EUR 100,000  | ABN AMRO Bank NV, 1.450%, 12/04/38                           | 137,978      | 0.00            | EUR 70,000   | BMW Finance NV, 0.125%, 13/07/22                                      | 83,475       | 0.00            |
| EUR 100,000  | ABN AMRO Bank NV, 1.125%, 23/04/39                           | 132,000      | 0.00            | EUR 100,000  | BMW Finance NV, 2.375%, 24/01/23                                      | 123,742      | 0.00            |
| EUR 400,000  | Achmea Bank NV, 0.500%, perpetual                            | 489,858      | 0.01            | EUR 100,000  | BMW Finance NV, 0.625%, 06/10/23                                      | 120,967      | 0.00            |
| EUR 100,000  | Achmea BV, 4.250%, perpetual                                 | 130,896      | 0.00            | EUR 100,000  | BMW Finance NV, 0.750%, 12/07/24                                      | 121,926      | 0.00            |
| EUR 100,000  | Adecco International Financial Services BV, 1.500%, 22/11/22 | 120,875      | 0.00            | EUR 100,000  | BMW Finance NV, 1.000%, 14/11/24                                      | 123,249      | 0.00            |
| EUR 100,000  | Aegon Bank NV, 0.625%, 21/06/24                              | 120,912      | 0.00            | EUR 50,000   | BMW Finance NV, zero coupon, 11/01/26                                 | 59,363       | 0.00            |
| EUR 100,000  | Aegon Bank NV, 0.375%, 21/11/24                              | 121,364      | 0.00            | EUR 100,000  | BMW Finance NV, 1.125%, 22/05/26                                      | 125,410      | 0.00            |
| EUR 300,000  | Aegon NV, 1.000%, 08/12/23                                   | 366,635      | 0.01            | EUR 70,000   | BMW Finance NV, 0.750%, 13/07/26                                      | 86,310       | 0.00            |
| GBP 100,000  | Aegon NV, 6.625%, 16/12/39                                   | 238,161      | 0.01            | EUR 100,000  | BMW Finance NV, 0.375%, 24/09/27                                      | 120,975      | 0.00            |
| EUR 100,000  | Akelius Residential Property Financing BV, 1.000%, 17/01/28  | 121,163      | 0.00            | EUR 100,000  | BMW Finance NV, 1.500%, 06/02/29                                      | 130,143      | 0.00            |
| EUR 100,000  | Akelius Residential Property Financing BV, 0.750%, 22/02/30  | 116,595      | 0.00            | EUR 200,000  | BMW Finance NV, 0.875%, 14/01/32                                      | 248,657      | 0.01            |
| EUR 200,000  | Alliander NV, 1.625%, perpetual                              | 247,379      | 0.01            | EUR 50,000   | BMW Finance NV, 0.200%, 11/01/33                                      | 57,098       | 0.00            |
| EUR 100,000  | Allianz Finance II BV, 0.875%, 15/01/26                      | 123,930      | 0.00            |  |   |              |                 |
| EUR 100,000  | Allianz Finance II BV, 0.875%, 06/12/27                      | 124,999      | 0.00            |  |   |              |                 |
| EUR 200,000  | Allianz Finance II BV, 3.000%, 13/03/28                      | 284,642      | 0.01            |  |   |              |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description                                       | Market Value | % of Net Assets | Quantity   | Description   | Market Value | % of Net Assets |
|--|---|--------------|-----------------|--|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |              |                 |
| Corporate Bonds - 24.02% (continued)   |   |              |                 | Corporate Bonds - 24.02% (continued)   |   |              |                 |
| Netherlands (continued)  |   |              |                 | Netherlands (continued)  |   |              |                 |
| GBP 200,000  | BMW International Investment BV, 1.375%, 01/10/24 | 282,158      | 0.01            | EUR 100,000  | Cooperatieve Rabobank UA, 1.500%, 26/04/38                  | 139,004      | 0.00            |
| EUR 200,000  | BNG Bank NV, 0.500%, 26/08/22                     | 240,024      | 0.01            | USD 150,000  | Cooperatieve Rabobank UA, 5.250%, 24/05/41                  | 206,956      | 0.01            |
| USD 300,000  | BNG Bank NV, 1.500%, 06/09/22                     | 304,620      | 0.01            | EUR 300,000  | Cooperatieve Rabobank UA, 0.010%, perpetual                 | 354,635      | 0.01            |
| EUR 100,000  | BNG Bank NV, 0.050%, 11/07/23                     | 119,924      | 0.00            | EUR 100,000  | CRH Funding BV, 1.875%, 09/01/24                            | 124,091      | 0.00            |
| EUR 100,000  | BNG Bank NV, 0.250%, 10/01/24                     | 120,808      | 0.00            | GBP 100,000  | Daimler International Finance BV, 1.250%, 05/09/22          | 139,241      | 0.01            |
| CHF 200,000  | BNG Bank NV, 1.250%, 30/04/24                     | 227,808      | 0.01            | EUR 100,000  | Daimler International Finance BV, 0.625%, 27/02/23          | 120,416      | 0.00            |
| EUR 200,000  | BNG Bank NV, 0.250%, 07/06/24                     | 242,130      | 0.01            | EUR 100,000  | Daimler International Finance BV, 0.875%, 09/04/24          | 121,931      | 0.00            |
| USD 300,000  | BNG Bank NV, 1.500%, 16/10/24                     | 308,613      | 0.01            | GBP 100,000  | Daimler International Finance BV, 1.625%, 11/11/24          | 141,607      | 0.01            |
| EUR 100,000  | BNG Bank NV, 0.200%, 09/11/24                     | 121,110      | 0.00            | EUR 100,000  | Daimler International Finance BV, 1.000%, 11/11/25          | 123,873      | 0.00            |
| EUR 200,000  | BNG Bank NV, 0.750%, 11/01/28                     | 251,722      | 0.01            | EUR 100,000  | Daimler International Finance BV, 1.375%, 26/06/26          | 126,674      | 0.00            |
| EUR 300,000  | BNG Bank NV, 0.050%, 20/11/29                     | 358,417      | 0.01            | EUR 300,000  | Danfoss Finance I BV, 0.375%, 28/10/28                      | 352,981      | 0.01            |
| EUR 100,000  | BNG Bank NV, 0.875%, 24/10/36                     | 126,793      | 0.00            | EUR 100,000  | de Volksbank NV, 0.750%, 25/06/23                           | 120,865      | 0.00            |
| EUR 100,000  | BP Capital Markets BV, 0.933%, 04/12/40           | 110,132      | 0.00            | EUR 200,000  | de Volksbank NV, 1.000%, 08/03/28                           | 255,237      | 0.01            |
| USD 35,000   | CNH Industrial NV, 3.850%, 15/11/27               | 38,810       | 0.00            | EUR 100,000  | Deutsche Telekom International Finance BV, 0.625%, 01/12/22 | 120,236      | 0.00            |
| EUR 100,000  | Coca-Cola HBC Finance BV, 1.875%, 11/11/24        | 126,593      | 0.00            | EUR 200,000  | Deutsche Telekom International Finance BV, 0.875%, 30/01/24 | 243,757      | 0.01            |
| EUR 100,000  | Coca-Cola HBC Finance BV, 0.625%, 21/11/29        | 120,069      | 0.00            | EUR 100,000  | Deutsche Telekom International Finance BV, 1.375%, 01/12/25 | 126,034      | 0.00            |
| EUR 100,000  | Compass Group International BV, 0.625%, 03/07/24  | 121,101      | 0.00            | USD 400,000  | Deutsche Telekom International Finance BV, 3.600%, 19/01/27 | 440,052      | 0.01            |
| EUR 65,000   | Conti-Gummi Finance BV, 1.125%, 25/09/24          | 79,649       | 0.00            | GBP 100,000  | Deutsche Telekom International Finance BV, 2.250%, 13/04/29 | 145,239      | 0.01            |
| GBP 100,000  | Cooperatieve Rabobank UA, 4.000%, 19/09/22        | 144,252      | 0.01            | EUR 200,000  | Deutsche Telekom International Finance BV, 2.000%, 01/12/29 | 269,607      | 0.01            |
| USD 300,000  | Cooperatieve Rabobank UA, 2.750%, 10/01/23        | 310,899      | 0.01            | USD 200,000  | Deutsche Telekom International Finance BV, 8.750%, 15/06/30 | 299,540      | 0.01            |
| EUR 200,000  | Cooperatieve Rabobank UA, 0.750%, 29/08/23        | 242,249      | 0.01            | USD 15,000   | Deutsche Telekom International Finance BV, 9.250%, 01/06/32 | 24,339       | 0.00            |
| USD 290,000  | Cooperatieve Rabobank UA, 0.375%, 12/01/24        | 288,866      | 0.01            | EUR 145,000  | Diageo Capital BV, 0.125%, 28/09/28                         | 171,300      | 0.01            |
| EUR 200,000  | Cooperatieve Rabobank UA, 0.625%, 27/02/24        | 242,196      | 0.01            | EUR 100,000  | Digital Dutch Finco BV, 0.625%, 15/07/25                    | 120,922      | 0.00            |
| GBP 200,000  | Cooperatieve Rabobank UA, 1.250%, 14/01/25        | 278,989      | 0.01            | EUR 100,000  | Digital Dutch Finco BV, 1.500%, 15/03/30                    | 125,164      | 0.00            |
| USD 250,000  | Cooperatieve Rabobank UA, 3.375%, 21/05/25        | 273,110      | 0.01            | EUR 100,000  | Digital Dutch Finco BV, 1.000%, 15/01/32                    | 117,512      | 0.00            |
| EUR 100,000  | Cooperatieve Rabobank UA, 1.250%, 23/03/26        | 126,269      | 0.00            | EUR 100,000  | Digital Intrepid Holding BV, 0.625%, 15/07/31               | 114,581      | 0.00            |
| USD 150,000  | Cooperatieve Rabobank UA, 3.750%, 21/07/26        | 164,925      | 0.01            | GBP 100,000  | E.ON International Finance BV, 5.875%, 30/10/37             | 203,093      | 0.01            |
| EUR 400,000  | Cooperatieve Rabobank UA, 0.250%, 30/10/26        | 480,086      | 0.01            | EUR 100,000  | E.ON International Finance BV, 6.750%, 27/01/39             | 223,574      | 0.01            |
| EUR 100,000  | Cooperatieve Rabobank UA, 1.375%, 03/02/27        | 127,815      | 0.00            |  |   |              |                 |
| EUR 300,000  | Cooperatieve Rabobank UA, 0.875%, 08/02/28        | 379,340      | 0.01            |  |   |              |                 |
| GBP 100,000  | Cooperatieve Rabobank UA, 4.625%, 23/05/29        | 164,491      | 0.01            |  |   |              |                 |
| EUR 100,000  | Cooperatieve Rabobank UA, 1.250%, 31/05/32        | 132,169      | 0.00            |  |   |              |                 |
| EUR 100,000  | Cooperatieve Rabobank UA, 0.625%, 25/02/33        | 118,131      | 0.00            |  |   |              |                 |



## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description  | Market Value | % of Net Assets | Quantity   | Description  | Market Value | % of Net Assets |
|--|--|--------------|-----------------|--|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 |
| Corporate Bonds - 24.02% (continued)   |  |              |                 | Corporate Bonds - 24.02% (continued)   |  |              |                 |
| Netherlands (continued)  |  |              |                 | Netherlands (continued)  |  |              |                 |
| EUR 100,000  | EDP Finance BV, 2.000%, 22/04/25                                   | 127,601      | 0.00            | EUR 200,000  | Givaudan Finance Europe BV, 1.000%, 22/04/27             | 249,585      | 0.01            |
| EUR 100,000  | EDP Finance BV, 1.875%, 13/10/25                                   | 127,967      | 0.00            | EUR 100,000  | Heineken NV, 1.250%, 17/03/27                            | 125,969      | 0.00            |
| EUR 100,000  | EDP Finance BV, 1.625%, 26/01/26                                   | 126,838      | 0.00            | USD 100,000  | Heineken NV, 3.500%, 29/01/28                            | 110,499      | 0.00            |
| EUR 100,000  | EDP Finance BV, 1.500%, 22/11/27                                   | 127,475      | 0.00            | EUR 300,000  | Heineken NV, 2.250%, 30/03/30                            | 411,683      | 0.01            |
| EUR 100,000  | ELM BV for Swiss Life Insurance & Pension Group, 4.500%, perpetual | 139,200      | 0.01            | EUR 100,000  | Heineken NV, 1.750%, 17/03/31                            | 132,496      | 0.00            |
| EUR 12,000   | EnBW International Finance BV, 4.875%, 16/01/25                    | 16,794       | 0.00            | USD 200,000  | Heineken NV, 4.350%, 29/03/47                            | 250,392      | 0.01            |
| EUR 200,000  | EnBW International Finance BV, 2.500%, 04/06/26                    | 265,374      | 0.01            | EUR 100,000  | Hella GmbH & Co KGaA, 1.000%, 17/05/24                   | 121,471      | 0.00            |
| EUR 55,000   | EnBW International Finance BV, 0.500%, 01/03/33                    | 64,465       | 0.00            | EUR 200,000  | Iberdrola International BV, 2.500%, 24/10/22             | 246,293      | 0.01            |
| EUR 100,000  | EnBW International Finance BV, 0.125%, perpetual                   | 118,551      | 0.00            | USD 200,000  | Iberdrola International BV, 6.750%, 15/07/36             | 303,486      | 0.01            |
| USD 300,000  | Enel Finance International NV, 2.750%, 06/04/23                    | 311,133      | 0.01            | EUR 100,000  | Iberdrola International BV, 1.874%, perpetual            | 122,313      | 0.00            |
| USD 250,000  | Enel Finance International NV, 4.250%, 14/09/23                    | 269,220      | 0.01            | EUR 200,000  | Iberdrola International BV, 2.250%, perpetual            | 245,228      | 0.01            |
| EUR 300,000  | Enel Finance International NV, zero coupon, 17/06/24               | 357,958      | 0.01            | EUR 100,000  | Iberdrola International BV, 2.625%, perpetual            | 125,542      | 0.00            |
| GBP 100,000  | Enel Finance International NV, 5.625%, 14/08/24                    | 158,736      | 0.01            | USD 300,000  | ING Bank NV, 2.625%, 05/12/22                            | 309,888      | 0.01            |
| EUR 123,000  | Enel Finance International NV, 1.966%, 27/01/25                    | 156,688      | 0.01            | EUR 100,000  | ING Bank NV, 0.875%, 11/04/28                            | 126,884      | 0.00            |
| EUR 500,000  | Enel Finance International NV, 1.500%, 21/07/25                    | 628,735      | 0.02            | EUR 300,000  | ING Bank NV, 0.750%, 18/02/29                            | 378,184      | 0.01            |
| EUR 100,000  | Enel Finance International NV, 1.125%, 16/09/26                    | 124,767      | 0.00            | USD 200,000  | ING Groep NV, 3.550%, 09/04/24                           | 215,328      | 0.01            |
| EUR 100,000  | Enel Finance International NV, zero coupon, 17/06/27               | 117,278      | 0.00            | EUR 200,000  | ING Groep NV, 3.000%, 11/04/28                           | 248,859      | 0.01            |
| USD 150,000  | Enel Finance International NV, 3.500%, 06/04/28                    | 164,457      | 0.01            | EUR 100,000  | ING Groep NV, 2.000%, 20/09/28                           | 131,360      | 0.00            |
| EUR 100,000  | Enel Finance International NV, 0.500%, 17/06/30                    | 118,712      | 0.00            | GBP 200,000  | ING Groep NV, 1.125%, 07/12/28                           | 270,717      | 0.01            |
| EUR 100,000  | Enel Finance International NV, 1.125%, 17/10/34                    | 123,815      | 0.00            | USD 200,000  | ING Groep NV, 4.050%, 09/04/29                           | 228,390      | 0.01            |
| GBP 50,000   | Enel Finance International NV, 5.750%, 14/09/40                    | 104,353      | 0.00            | EUR 200,000  | ING Groep NV, 1.625%, 26/09/29                           | 245,975      | 0.01            |
| USD 100,000  | Enel Finance International NV, 4.750%, 25/05/47                    | 123,037      | 0.00            | EUR 100,000  | ING Groep NV, 0.250%, 01/02/30                           | 115,238      | 0.00            |
| EUR 200,000  | Enexis Holding NV, 0.875%, 28/04/26                                | 247,796      | 0.01            | EUR 100,000  | ING Groep NV, 2.000%, 22/03/30                           | 124,961      | 0.00            |
| EUR 100,000  | Enexis Holding NV, 0.375%, perpetual                               | 116,127      | 0.00            | EUR 100,000  | ING Groep NV, 1.000%, 13/11/30                           | 120,177      | 0.00            |
| EUR 100,000  | Enexis Holdings NV, 0.625%, 17/06/32                               | 120,370      | 0.00            | EUR 400,000  | ING Groep NV, 2.125%, 26/05/31                           | 504,401      | 0.01            |
| EUR 100,000  | Euronext NV, 1.000%, 18/04/25                                      | 122,550      | 0.00            | GBP 100,000  | innogy Finance BV, 5.500%, 06/07/22                      | 145,137      | 0.01            |
| EUR 100,000  | Euronext NV, 1.500%, 17/05/41                                      | 119,930      | 0.00            | EUR 200,000  | innogy Finance BV, 1.625%, 30/05/26                      | 254,632      | 0.01            |
| EUR 100,000  | Evonik Finance BV, 0.375%, 07/09/24                                | 120,241      | 0.00            | EUR 50,000   | innogy Finance BV, 1.250%, 19/10/27                      | 63,085       | 0.00            |
| EUR 100,000  | EXOR NV, 1.750%, 18/01/28  | 127,621      | 0.00            | EUR 100,000  | innogy Finance BV, 1.500%, 31/07/29                      | 128,777      | 0.00            |
| EUR 100,000  | EXOR NV, 1.750%, 14/10/34  | 125,369      | 0.00            | GBP 100,000  | innogy Finance BV, 4.750%, 31/01/34                      | 176,415      | 0.01            |
|  |  |              |                 | EUR 100,000  | JAB Holdings BV, 1.750%, 25/05/23                        | 123,179      | 0.00            |
|  |  |              |                 | EUR 100,000  | JAB Holdings BV, 2.500%, 17/04/27                        | 131,856      | 0.00            |
|  |  |              |                 | EUR 100,000  | JAB Holdings BV, 3.375%, 17/04/35                        | 145,862      | 0.01            |
|  |  |              |                 | EUR 100,000  | JAB Holdings BV, 2.250%, 19/12/39                        | 124,608      | 0.00            |
|  |  |              |                 | EUR 100,000  | JT International Financial Services BV, 1.000%, 26/11/29 | 122,073      | 0.00            |
|  |  |              |                 | EUR 100,000  | Koninklijke Ahold Delhaize NV, 0.875%, 19/09/24          | 122,073      | 0.00            |
|  |  |              |                 | EUR 300,000  | Koninklijke Ahold Delhaize NV, 0.375%, 18/03/30          | 353,237      | 0.01            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description   | Market Value | % of Net Assets | Quantity   | Description  | Market Value | % of Net Assets |
|--|---|--------------|-----------------|--|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 |
| Corporate Bonds - 24.02% (continued)   |   |              |                 | Corporate Bonds - 24.02% (continued)   |  |              |                 |
| Netherlands (continued)  |   |              |                 | Netherlands (continued)  |  |              |                 |
| EUR 100,000  | Koninklijke DSM NV, 2.375%, 03/04/24                                  | 126,430      | 0.00            | EUR 100,000  | Naturgy Finance BV, 0.875%, 15/05/25                               | 122,581      | 0.00            |
| EUR 100,000  | Koninklijke DSM NV, 0.250%, 23/06/28                                  | 119,152      | 0.00            | EUR 100,000  | Naturgy Finance BV, 1.250%, 15/01/26                               | 124,920      | 0.00            |
| EUR 100,000  | Koninklijke DSM NV, 0.625%, 23/06/32                                  | 120,165      | 0.00            | EUR 100,000  | Naturgy Finance BV, 1.250%, 19/04/26                               | 124,905      | 0.00            |
| EUR 100,000  | Koninklijke KPN NV, 0.625%, 09/04/25                                  | 120,941      | 0.00            | EUR 100,000  | Naturgy Finance BV, 0.750%, 28/11/29                               | 121,790      | 0.00            |
| GBP 100,000  | Koninklijke KPN NV, 5.000%, 18/11/26                                  | 159,774      | 0.01            | EUR 200,000  | Nederlandse Gasunie NV, 1.000%, 11/05/26                           | 248,728      | 0.01            |
| EUR 100,000  | Koninklijke KPN NV, 0.875%, 14/12/32                                  | 118,283      | 0.00            | EUR 100,000  | Nederlandse Waterschapsbank NV, 0.500%, 27/10/22                   | 120,234      | 0.00            |
| EUR 100,000  | Koninklijke Philips NV, 0.500%, 06/09/23                              | 120,329      | 0.00            | EUR 100,000  | Nederlandse Waterschapsbank NV, 0.500%, 19/01/23                   | 120,498      | 0.00            |
| EUR 100,000  | Koninklijke Philips NV, 0.500%, 22/05/26                              | 121,488      | 0.00            | EUR 300,000  | Nederlandse Waterschapsbank NV, 0.125%, 25/09/23                   | 360,847      | 0.01            |
| USD 15,000   | Koninklijke Philips NV, 6.875%, 11/03/38                              | 22,847       | 0.00            | AUD 100,000  | Nederlandse Waterschapsbank NV, 3.400%, 22/07/25                   | 82,569       | 0.00            |
| EUR 100,000  | LeasePlan Corp NV, 0.750%, 03/10/22                                   | 120,046      | 0.00            | EUR 300,000  | Nederlandse Waterschapsbank NV, 0.625%, 06/02/29                   | 375,128      | 0.01            |
| EUR 100,000  | LeasePlan Corp NV, 1.000%, 02/05/23                                   | 121,222      | 0.00            | EUR 200,000  | Nederlandse Waterschapsbank NV, 0.500%, 29/04/30                   | 247,547      | 0.01            |
| EUR 100,000  | LeasePlan Corp NV, 3.500%, 09/04/25                                   | 133,577      | 0.00            | EUR 300,000  | Nederlandse Waterschapsbank NV, 1.625%, 29/01/48                   | 445,951      | 0.01            |
| EUR 100,000  | LeasePlan Corp NV, 0.250%, 23/02/26                                   | 118,235      | 0.00            | EUR 100,000  | NIBC Bank NV, 1.125%, 19/04/23                                     | 121,261      | 0.00            |
| EUR 100,000  | Linde Finance BV, 0.250%, 19/05/27                                    | 120,071      | 0.00            | EUR 100,000  | NIBC Bank NV, 0.875%, 08/07/25                                     | 122,079      | 0.00            |
| EUR 100,000  | Linde Finance BV, 0.550%, 19/05/32                                    | 120,174      | 0.00            | EUR 400,000  | NIBC Bank NV, 0.500%, 19/03/27                                     | 491,309      | 0.01            |
| EUR 100,000  | LYB International Financ, 1.625%, 17/09/31                            | 127,513      | 0.00            | EUR 300,000  | NN Group NV, 0.875%, 13/01/23                                      | 361,092      | 0.01            |
| USD 100,000  | LYB International Finance BV, 5.250%, 15/07/43                        | 129,268      | 0.00            | EUR 100,000  | NN Group NV, 1.625%, 01/06/27                                      | 128,451      | 0.00            |
| EUR 100,000  | LYB International Finance II BV, 0.875%, 17/09/26                     | 121,666      | 0.00            | EUR 100,000  | NN Group NV, 4.625%, 08/04/44                                      | 132,205      | 0.00            |
| USD 200,000  | LYB International Finance II BV, 3.500%, 02/03/27                     | 218,248      | 0.01            | USD 200,000  | NXP BV / NXP Funding LLC, 5.350%, 01/03/26                         | 233,274      | 0.01            |
| EUR 100,000  | Madriena Red de Gas Finance BV, 1.375%, 11/04/25                      | 122,424      | 0.00            | USD 200,000  | Prosus NV, 4.850%, 06/07/27  | 227,782      | 0.01            |
| USD 250,000  | MDGH - GMTN BV, 3.700%, 07/11/49                                      | 273,715      | 0.01            | EUR 100,000  | Reckitt Benckiser Treasury Services Nederland BV, 0.375%, 19/05/26 | 120,581      | 0.00            |
| USD 200,000  | Minejesa Capital BV, 4.625%, 10/08/30                                 | 211,934      | 0.01            | EUR 200,000  | RELX Finance BV, 0.500%, 10/03/28                                  | 240,209      | 0.01            |
| USD 300,000  | Minejesa Capital BV, 5.625%, 10/08/37                                 | 325,353      | 0.01            | EUR 100,000  | Ren Finance BV, 1.750%, 18/01/28                                   | 128,786      | 0.00            |
| USD 200,000  | Mondelez International Holdings Netherlands BV, 2.125%, 19/09/22      | 204,160      | 0.01            | EUR 100,000  | Repsol International Finance BV, 2.000%, 15/12/25                  | 128,553      | 0.00            |
| EUR 125,000  | Mondelez International Holdings Netherlands BV, zero coupon, 22/09/26 | 146,982      | 0.01            | EUR 100,000  | Repsol International Finance BV, 2.625%, 15/04/30                  | 140,028      | 0.01            |
| USD 400,000  | Mylan NV, 3.950%, 15/06/26  | 440,664      | 0.01            | EUR 100,000  | Roche Finance Europe BV, 0.875%, 25/02/25                          | 123,212      | 0.00            |
| EUR 100,000  | Nationale-Nederlanden Bank NV, 0.375%, 26/02/25                       | 120,410      | 0.00            | EUR 100,000  | Royal Schiphol Group NV, 0.375%, 08/09/27                          | 120,113      | 0.00            |
| EUR 200,000  | Nationale-Nederlanden Bank NV, 0.125%, 24/09/29                       | 238,850      | 0.01            | EUR 100,000  | Royal Schiphol Group NV, 0.875%, 08/09/32                          | 121,114      | 0.00            |
|  |   |              |                 | EUR 200,000  | Schlumberger Finance BV, 1.375%, 28/10/26                          | 252,364      | 0.01            |
|  |   |              |                 | EUR 100,000  | Schlumberger Finance BV, 0.250%, 15/10/27                          | 118,621      | 0.00            |
|  |   |              |                 | CHF 100,000  | Shell International Finance BV, 0.375%, 21/08/23                   | 110,024      | 0.00            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description  | Market Value | % of Net Assets | Quantity   | Description   | Market Value | % of Net Assets |
|--|--|--------------|-----------------|--|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |              |                 |
| Corporate Bonds - 24.02% (continued)   |  |              |                 | Corporate Bonds - 24.02% (continued)   |   |              |                 |
| Netherlands (continued)  |  |              |                 | Netherlands (continued)  |   |              |                 |
| USD 70,000   | Shell International Finance BV, 3.500%, 13/11/23       | 74,836       | 0.00            | EUR 300,000  | Siemens Financieringsmaatschappij NV, 0.250%, 05/06/24      | 359,716      | 0.01            |
| EUR 100,000  | Shell International Finance BV, 1.125%, 07/04/24       | 123,085      | 0.00            | EUR 100,000  | Siemens Financieringsmaatschappij NV, zero coupon, 05/09/24 | 119,312      | 0.00            |
| EUR 400,000  | Shell International Finance BV, 0.500%, 11/05/24       | 484,275      | 0.01            | USD 300,000  | Siemens Financieringsmaatschappij NV, 3.250%, 27/05/25      | 325,485      | 0.01            |
| USD 150,000  | Shell International Finance BV, 2.000%, 07/11/24       | 156,094      | 0.01            | GBP 100,000  | Siemens Financieringsmaatschappij NV, 2.750%, 10/09/25      | 149,289      | 0.01            |
| USD 100,000  | Shell International Finance BV, 3.250%, 11/05/25       | 108,582      | 0.00            | EUR 100,000  | Siemens Financieringsmaatschappij NV, zero coupon, 20/02/26 | 119,128      | 0.00            |
| EUR 100,000  | Shell International Finance BV, 1.875%, 15/09/25       | 128,616      | 0.00            | USD 100,000  | Siemens Financieringsmaatschappij NV, 2.350%, 15/10/26      | 105,038      | 0.00            |
| USD 200,000  | Shell International Finance BV, 2.875%, 10/05/26       | 216,178      | 0.01            | EUR 100,000  | Siemens Financieringsmaatschappij NV, 1.000%, 06/09/27      | 125,799      | 0.00            |
| USD 50,000   | Shell International Finance BV, 2.500%, 12/09/26       | 53,242       | 0.00            | EUR 100,000  | Siemens Financieringsmaatschappij NV, 0.900%, 28/02/28      | 124,961      | 0.00            |
| EUR 100,000  | Shell International Finance BV, 0.125%, 08/11/27       | 118,579      | 0.00            | EUR 40,000   | Siemens Financieringsmaatschappij NV, 0.125%, 05/09/29      | 47,358       | 0.00            |
| EUR 100,000  | Shell International Finance BV, 1.500%, 07/04/28       | 128,952      | 0.00            | EUR 60,000   | Siemens Financieringsmaatschappij NV, 1.375%, 06/09/30      | 78,421       | 0.00            |
| EUR 100,000  | Shell International Finance BV, 1.250%, 12/05/28       | 126,864      | 0.00            | EUR 100,000  | Siemens Financieringsmaatschappij NV, 1.250%, 28/02/31      | 129,515      | 0.00            |
| USD 150,000  | Shell International Finance BV, 2.375%, 07/11/29       | 155,893      | 0.01            | EUR 100,000  | Siemens Financieringsmaatschappij NV, 0.500%, 20/02/32      | 120,107      | 0.00            |
| EUR 100,000  | Shell International Finance BV, 0.500%, 08/11/31       | 117,684      | 0.00            | EUR 40,000   | Siemens Financieringsmaatschappij NV, 0.500%, 05/09/34      | 47,185       | 0.00            |
| EUR 100,000  | Shell International Finance BV, 1.875%, 07/04/32       | 134,013      | 0.00            | USD 200,000  | Siemens Financieringsmaatschappij NV, 3.300%, 15/09/46      | 217,820      | 0.01            |
| USD 63,000   | Shell International Finance BV, 4.125%, 11/05/35       | 74,824       | 0.00            | USD 50,000   | Siemens Financieringsmaatschappij NV, 4.200%, 16/03/47      | 62,817       | 0.00            |
| EUR 100,000  | Shell International Finance BV, 0.875%, 08/11/39       | 112,221      | 0.00            | GBP 300,000  | Siemens Financieringsmaatschappij NV, 1.000%, perpetual     | 418,194      | 0.01            |
| USD 100,000  | Shell International Finance BV, 3.625%, 21/08/42       | 112,413      | 0.00            | USD 500,000  | Siemens Financieringsmaatschappij NV, 1.200%, perpetual     | 500,125      | 0.01            |
| USD 150,000  | Shell International Finance BV, 4.550%, 12/08/43       | 187,231      | 0.01            | USD 500,000  | SIEMENS FINANCIERINGSMAT, 2.875%, perpetual                 | 516,430      | 0.01            |
| USD 150,000  | Shell International Finance BV, 4.375%, 11/05/45       | 183,948      | 0.01            | EUR 100,000  | Stedin Holdings NV, 0.500%, 14/11/29                        | 120,051      | 0.00            |
| USD 150,000  | Shell International Finance BV, 4.000%, 10/05/46       | 175,446      | 0.01            | USD 500,000  | Stellantis NV, 5.250%, 15/04/23                             | 539,125      | 0.01            |
| USD 100,000  | Shell International Finance BV, 3.750%, 12/09/46       | 113,114      | 0.00            | EUR 400,000  | Stellantis NV, 3.750%, 29/03/24                             | 521,863      | 0.01            |
| USD 150,000  | Shell International Finance BV, 3.125%, 07/11/49       | 155,257      | 0.01            | EUR 100,000  | Stellantis NV, 0.625%, 30/03/27                             | 119,114      | 0.00            |
| USD 450,000  | Shell International Finance BV, 3.250%, 06/04/50       | 479,043      | 0.01            |  |   |              |                 |
| GBP 115,000  | Shell International Finance BV, 1.750%, 10/09/52       | 136,098      | 0.00            |  |   |              |                 |
| USD 200,000  | Shell International Finance BV, 0.375%, perpetual      | 200,012      | 0.01            |  |   |              |                 |
| USD 40,000   | Shell International Finance BV, 2.750%, perpetual      | 42,645       | 0.00            |  |   |              |                 |
| GBP 140,000  | Shell International Finance BV, 1.000%, perpetual      | 183,392      | 0.01            |  |   |              |                 |
| EUR 100,000  | Siemens Financieringsmaatschappij NV, 0.375%, 06/09/23 | 120,453      | 0.00            |  |   |              |                 |



## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description   | Market Value     | % of Net Assets | Quantity   | Description  | Market Value     | % of Net Assets |
|--|---|------------------|-----------------|--|--|------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |                  |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |                  |                 |
| Corporate Bonds - 24.02% (continued)   |   |                  |                 | Corporate Bonds - 24.02% (continued)   |  |                  |                 |
| Norway (continued)   |   |                  |                 | Peru   |  |                  |                 |
| EUR 200,000  | DNB Boligkreditt AS, 0.250%, 18/04/23                 | 240,263          | 0.01            | USD 100,000  | Petroleos del Peru SA, 4.750%, 19/06/32            | 104,939          | 0.00            |
| EUR 500,000  | DNB Boligkreditt AS, 0.625%, 14/01/26                 | 617,273          | 0.01            | USD 800,000  | Petroleos del Peru SA, 5.625%, 19/06/47            | 849,296          | 0.02            |
| EUR 400,000  | DNB Boligkreditt AS, 0.010%, perpetual                | 478,957          | 0.01            | <b>Total Peru</b>  |  | <b>954,235</b>   | <b>0.02</b>     |
| EUR 100,000  | Eika Boligkreditt AS, 2.125%, 30/01/23                | 123,514          | 0.00            | Philippines  |  |                  |                 |
| EUR 200,000  | Eika Boligkreditt AS, 0.875%, 01/02/29                | 253,278          | 0.01            | USD 1,000,000  | ASIAN DEVELOPMENT BANK, 0.375%, perpetual          | 996,510          | 0.02            |
| USD 175,000  | Equinor ASA, 3.700%, 01/03/24                         | 189,177          | 0.01            | USD 500,000  | DEV BANK PHILIPPINES, 2.375%, perpetual            | 490,480          | 0.01            |
| EUR 100,000  | Equinor ASA, 2.875%, 10/09/25                         | 134,025          | 0.00            | <b>Total Philippines</b>   |  | <b>1,486,990</b> | <b>0.03</b>     |
| EUR 100,000  | Equinor ASA, 0.750%, 09/11/26                         | 122,851          | 0.00            | Poland   |  |                  |                 |
| EUR 100,000  | Equinor ASA, 1.250%, 17/02/27                         | 126,166          | 0.00            | EUR 100,000  | PKO Bank Hipoteczny SA, 0.625%, 24/01/23           | 120,419          | 0.00            |
| USD 300,000  | Equinor ASA, 3.625%, 10/09/28                         | 337,230          | 0.01            | <b>Total Poland</b>  |  | <b>120,419</b>   | <b>0.00</b>     |
| EUR 300,000  | Equinor ASA, 1.375%, 22/05/32                         | 384,737          | 0.01            | Portugal   |  |                  |                 |
| GBP 100,000  | Equinor ASA, 4.250%, 10/04/41                         | 186,516          | 0.01            | EUR 300,000  | Banco Santander Totta SA, 0.875%, 25/04/24         | 368,037          | 0.01            |
| USD 150,000  | Equinor ASA, 4.250%, 23/11/41                         | 182,600          | 0.00            | EUR 100,000  | Brisa Concessao Rodoviaria SA, 1.875%, 30/04/25    | 127,230          | 0.00            |
| USD 300,000  | Equinor ASA, 3.250%, 18/11/49                         | 317,598          | 0.01            | EUR 100,000  | NOS SGPS SA, 1.125%, 02/05/23                      | 120,483          | 0.00            |
| USD 300,000  | Equinor ASA, 3.700%, 06/04/50                         | 344,913          | 0.01            | <b>Total Portugal</b>  |  | <b>615,750</b>   | <b>0.01</b>     |
| EUR 100,000  | Santander Consumer Bank AS, 0.125%, 25/02/25          | 118,768          | 0.00            | Saudi Arabia   |  |                  |                 |
| EUR 200,000  | Sparebank 1 Boligkreditt, 0.375%, 19/06/23            | 241,122          | 0.01            | USD 300,000  | Riyad Bank, 3.174%, 25/02/30                       | 306,552          | 0.01            |
| EUR 100,000  | SpareBank 1 Boligkreditt AS, 0.375%, 09/03/23         | 120,321          | 0.00            | USD 200,000  | Saudi Telecom Co, 3.890%, 13/05/29                 | 221,100          | 0.00            |
| EUR 200,000  | SpareBank 1 Boligkreditt AS, 0.500%, 30/01/25         | 244,507          | 0.01            | <b>Total Saudi Arabia</b>  |  | <b>527,652</b>   | <b>0.01</b>     |
| EUR 300,000  | SpareBank 1 Boligkreditt AS, 0.010%, 22/09/27         | 359,239          | 0.01            | Singapore  |  |                  |                 |
| EUR 100,000  | SpareBank 1 SMN, 0.125%, 11/09/26                     | 118,813          | 0.00            | USD 200,000  | BOC Aviation Ltd, 4.375%, 02/05/23                 | 211,572          | 0.00            |
| EUR 100,000  | SpareBank 1 SMN, 0.010%, perpetual                    | 115,938          | 0.00            | USD 300,000  | BOC Aviation Ltd, 3.500%, 10/10/24                 | 319,605          | 0.01            |
| EUR 100,000  | SpareBank 1 SR-Bank ASA, 0.625%, 25/03/24             | 121,031          | 0.00            | USD 200,000  | BOC Aviation Ltd, 3.500%, 18/09/27                 | 213,092          | 0.00            |
| EUR 200,000  | Sparebanken Soer Boligkreditt AS, 0.500%, 06/02/26    | 245,261          | 0.01            | USD 500,000  | BOC Aviation Ltd, 2.625%, perpetual                | 495,640          | 0.01            |
| EUR 300,000  | Sparebanken Vest Boligkreditt AS, 0.500%, 12/02/26    | 368,183          | 0.01            | USD 300,000  | DBS Group Holdings Ltd, 3.300%, perpetual          | 308,934          | 0.01            |
| EUR 100,000  | SR-Boligkreditt AS, 0.750%, 18/01/23                  | 120,863          | 0.00            | USD 75,000   | Flex Ltd, 4.750%, 15/06/25                         | 83,636           | 0.00            |
| EUR 300,000  | SR-Boligkreditt AS, 0.010%, perpetual                 | 358,876          | 0.01            | USD 100,000  | Flex Ltd, 3.750%, 01/02/26                         | 108,966          | 0.00            |
| EUR 100,000  | Statkraft AS, 1.500%, 26/03/30                        | 130,053          | 0.00            | USD 200,000  | GLP Pte Ltd, 3.875%, 04/06/25                      | 211,706          | 0.00            |
| EUR 100,000  | Telenor ASA, 0.250%, 14/02/28                         | 118,769          | 0.00            | USD 200,000  | Oil India International Pte Ltd, 4.000%, 21/04/27  | 211,542          | 0.00            |
| EUR 100,000  | Telenor ASA, 1.125%, 31/05/29                         | 126,105          | 0.00            | USD 150,000  | Oversea-Chinese Banking Corp Ltd, 4.250%, 19/06/24 | 163,566          | 0.00            |
| EUR 100,000  | Telenor ASA, 0.625%, 25/09/31                         | 119,944          | 0.00            | USD 200,000  | SingTel Group Treasury Pte Ltd, 3.250%, 30/06/25   | 216,066          | 0.01            |
| EUR 100,000  | Telenor ASA, 0.875%, 14/02/35                         | 120,378          | 0.00            | USD 300,000  | SingTel Group Treasury Pte Ltd, 1.875%, 10/06/30   | 297,033          | 0.01            |
| <b>Total Norway</b>  |   | <b>8,323,129</b> | <b>0.18</b>     | USD 100,000  | SP PowerAssets Ltd, 3.250%, 24/11/25               | 108,948          | 0.00            |
| Panama   |   |                  |                 | USD 100,000  | SP PowerAssets Ltd, 3.000%, 26/09/27               | 108,876          | 0.00            |
| USD 300,000  | Empresa de Transmision Electrica SA, 5.125%, 02/05/49 | 332,532          | 0.01            | USD 250,000  | Temasek Financial I Ltd, 2.375%, 23/01/23          | 257,480          | 0.01            |
| <b>Total Panama</b>  |   | <b>332,532</b>   | <b>0.01</b>     |  |  |                  |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description   | Market Value     | % of Net Assets | Quantity   | Description                           | Market Value | % of Net Assets |
|--|---|------------------|-----------------|--|---------------------------------------|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |                  |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |                                       |              |                 |
| Corporate Bonds - 24.02% (continued)   |   |                  |                 | Corporate Bonds - 24.02% (continued)   |                                       |              |                 |
| Singapore (continued)  |   |                  |                 | Spain (continued)  |                                       |              |                 |
| USD 250,000  | Temasek Financial I Ltd, 3.625%, 01/08/28                   | 283,328          | 0.01            | USD 200,000  | Banco Santander SA, 3.125%, 23/02/23  | 208,226      | 0.01            |
| EUR 300,000  | Temasek Financial I Ltd, 0.500%, 20/11/31                   | 357,421          | 0.01            | USD 300,000  | Banco Santander SA, 3.848%, 12/04/23  | 317,124      | 0.01            |
| GBP 100,000  | Temasek Financial I Ltd, 5.125%, 26/07/40                   | 215,737          | 0.01            | GBP 100,000  | Banco Santander SA, 2.750%, 12/09/23  | 144,185      | 0.01            |
| EUR 200,000  | United Overseas Bank Ltd, 0.250%, 11/09/23                  | 240,562          | 0.01            | EUR 100,000  | Banco Santander SA, 0.250%, 19/06/24  | 119,834      | 0.00            |
| <b>Total Singapore</b>   |   | <b>4,413,710</b> | <b>0.10</b>     | GBP 100,000  | Banco Santander SA, 1.375%, 31/07/24  | 140,196      | 0.01            |
| Spain  |   |                  |                 | EUR 100,000  | Banco Santander SA, 1.125%, 27/11/24  | 124,525      | 0.00            |
| EUR 100,000  | Abertis Infraestructuras SA, 0.625%, 15/07/25               | 120,796          | 0.00            | EUR 100,000  | Banco Santander SA, 1.125%, 17/01/25  | 122,678      | 0.00            |
| EUR 100,000  | Abertis Infraestructuras SA, 1.000%, 27/02/27               | 121,787          | 0.00            | EUR 200,000  | Banco Santander SA, 0.010%, 27/02/25  | 239,998      | 0.01            |
| EUR 100,000  | Abertis Infraestructuras SA, 2.375%, 27/09/27               | 130,778          | 0.00            | EUR 100,000  | Banco Santander SA, 2.500%, 18/03/25  | 128,330      | 0.00            |
| EUR 100,000  | Abertis Infraestructuras SA, 1.125%, 26/03/28               | 121,160          | 0.00            | EUR 300,000  | Banco Santander SA, 1.000%, 07/04/25  | 373,153      | 0.01            |
| EUR 100,000  | Abertis Infraestructuras SA, 1.625%, 15/07/29               | 124,654          | 0.00            | EUR 500,000  | Banco Santander SA, 1.375%, 05/01/26  | 621,613      | 0.02            |
| EUR 100,000  | Abertis Infraestructuras SA, 1.875%, 26/03/32               | 126,253          | 0.00            | EUR 100,000  | Banco Santander SA, 1.500%, 25/01/26  | 128,067      | 0.00            |
| EUR 100,000  | ACS Servicios Comunicaciones y Energia SL, 1.875%, 20/04/26 | 125,460          | 0.00            | EUR 100,000  | Banco Santander SA, 3.875%, 06/02/26  | 141,407      | 0.01            |
| EUR 100,000  | Amadeus IT Group SA, 0.875%, 18/09/23                       | 120,713          | 0.00            | USD 1,000,000  | Banco Santander SA, 1.849%, 25/03/26  | 1,011,500    | 0.02            |
| EUR 100,000  | Amadeus IT Group SA, 2.875%, 20/05/27                       | 133,596          | 0.00            | EUR 200,000  | Banco Santander SA, 0.500%, 04/02/27  | 238,115      | 0.01            |
| EUR 200,000  | Ayt Cedula Cajas Global, 3.750%, 14/12/22                   | 251,409          | 0.01            | GBP 100,000  | Banco Santander SA, 1.750%, 17/02/27  | 139,714      | 0.01            |
| EUR 200,000  | Ayt Cedula Cajas Global, 4.250%, 25/10/23                   | 262,352          | 0.01            | USD 200,000  | Banco Santander SA, 4.250%, 11/04/27  | 225,450      | 0.01            |
| EUR 100,000  | Banco Bilbao Vizcaya Arg, 0.375%, 15/11/26                  | 120,229          | 0.00            | EUR 100,000  | Banco Santander SA, 0.200%, 11/02/28  | 117,626      | 0.00            |
| EUR 100,000  | Banco Bilbao Vizcaya Argentaria SA, 0.750%, 11/09/22        | 120,159          | 0.00            | USD 200,000  | Banco Santander SA, 3.306%, 27/06/29  | 217,228      | 0.01            |
| EUR 100,000  | Banco Bilbao Vizcaya Argentaria SA, 3.875%, 30/01/23        | 126,732          | 0.00            | EUR 100,000  | Banco Santander SA, 2.000%, 27/11/34  | 144,291      | 0.01            |
| EUR 100,000  | Banco Bilbao Vizcaya Argentaria SA, 0.625%, 18/03/23        | 120,753          | 0.00            | GBP 100,000  | Banco Santander SA, 1.500%, perpetual | 138,912      | 0.01            |
| EUR 100,000  | Banco Bilbao Vizcaya Argentaria SA, 4.000%, 25/02/25        | 137,521          | 0.01            | EUR 400,000  | Banco Santander SA, 0.100%, perpetual | 470,285      | 0.01            |
| EUR 200,000  | Banco Bilbao Vizcaya Argentaria SA, 0.875%, 22/11/26        | 250,915          | 0.01            | EUR 300,000  | Bankia SA, 1.125%, 05/08/22           | 361,864      | 0.01            |
| EUR 100,000  | Banco Bilbao Vizcaya Argentaria SA, 0.500%, 14/01/27        | 119,323          | 0.00            | EUR 100,000  | Bankia SA, 1.000%, 14/03/23           | 121,458      | 0.00            |
| EUR 100,000  | Banco Bilbao Vizcaya Argentaria SA, 0.125%, 24/03/27        | 118,391          | 0.00            | EUR 100,000  | Bankia SA, 1.000%, 25/06/24           | 121,753      | 0.00            |
| EUR 300,000  | Banco Bilbao Vizcaya Argentaria SA, 1.000%, 16/01/30        | 357,798          | 0.01            | EUR 100,000  | Bankia SA, 4.000%, 03/02/25           | 137,076      | 0.00            |
| EUR 200,000  | Banco de Sabadell SA, 0.125%, 20/10/23                      | 239,965          | 0.01            | EUR 100,000  | Bankinter SA, 1.000%, 05/02/25        | 123,928      | 0.00            |
| EUR 200,000  | Banco de Sabadell SA, 0.875%, 22/07/25                      | 241,964          | 0.01            | EUR 200,000  | Bankinter SA, 0.625%, 06/10/27        | 238,938      | 0.01            |
| EUR 200,000  | Banco de Sabadell SA, 1.000%, 26/04/27                      | 252,656          | 0.01            | EUR 100,000  | CaixaBank SA, 1.000%, 08/02/23        | 121,302      | 0.00            |
|  |   |                  |                 | EUR 100,000  | CaixaBank SA, 0.625%, 01/10/24        | 120,487      | 0.00            |
|  |   |                  |                 | EUR 200,000  | CaixaBank SA, 0.375%, 03/02/25        | 238,591      | 0.00            |
|  |   |                  |                 | EUR 100,000  | CaixaBank SA, 3.875%, 17/02/25        | 136,694      | 0.00            |
|  |   |                  |                 | EUR 100,000  | CaixaBank SA, 0.625%, 27/03/25        | 122,624      | 0.00            |
|  |   |                  |                 | EUR 100,000  | CaixaBank SA, 1.125%, 27/03/26        | 123,783      | 0.00            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description  | Market Value | % of Net Assets | Quantity   | Description                                  | Market Value      | % of Net Assets |
|--|--|--------------|-----------------|--|--|-------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |                   |                 |
| Corporate Bonds - 24.02% (continued)   |  |              |                 | Corporate Bonds - 24.02% (continued)   |  |                   |                 |
| Spain (continued)  |  |              |                 | Spain (continued)  |  |                   |                 |
| EUR 300,000  | CaixaBank SA, 1.375%, 19/06/26   | 371,812      | 0.01            | EUR 100,000  | Telefonica Emisiones SA, 1.447%, 22/01/27    | 126,551           | 0.00            |
| EUR 300,000  | CaixaBank SA, 1.250%, 11/01/27   | 383,154      | 0.01            | USD 100,000  | Telefonica Emisiones SA, 4.103%, 08/03/27    | 112,568           | 0.00            |
| EUR 100,000  | CaixaBank SA, 1.000%, 17/01/28   | 126,762      | 0.00            | EUR 100,000  | Telefonica Emisiones SA, 1.201%, 21/08/27    | 125,389           | 0.00            |
| EUR 100,000  | CaixaBank SA, 0.750%, 26/05/28   | 119,299      | 0.00            | EUR 100,000  | Telefonica Emisiones SA, 1.715%, 12/01/28    | 129,498           | 0.00            |
| EUR 100,000  | CaixaBank SA, 2.250%, 17/04/30   | 124,272      | 0.00            | EUR 100,000  | Telefonica Emisiones SA, 1.788%, 12/03/29    | 130,982           | 0.00            |
| EUR 500,000  | CaixaBank SA, 1.250%, 18/06/31   | 596,976      | 0.01            | EUR 100,000  | Telefonica Emisiones SA, 0.664%, 03/02/30    | 120,153           | 0.00            |
| EUR 100,000  | Cepsa Finance SA, 0.750%, 12/02/28                                     | 115,291      | 0.00            | USD 300,000  | Telefonica Emisiones SA, 4.665%, 06/03/38    | 352,935           | 0.01            |
| EUR 100,000  | Criteria Caixa SA, 0.875%, 28/10/27                                    | 120,285      | 0.00            | EUR 100,000  | Telefonica Emisiones SA, 1.957%, 01/07/39    | 130,810           | 0.00            |
| EUR 100,000  | Criteria Caixa SAU, 1.500%, 10/05/23                                   | 122,047      | 0.00            | EUR 100,000  | Telefonica Emisiones SA, 1.864%, 13/07/40    | 128,326           | 0.00            |
| EUR 200,000  | Deutsche Bank SA Espanola, 0.500%, 11/03/24                            | 242,386      | 0.01            | USD 100,000  | Telefonica Emisiones SA, 5.213%, 08/03/47    | 125,192           | 0.00            |
| EUR 100,000  | Enagas Financiaciones SA, 0.375%, 05/11/32                             | 116,668      | 0.00            | USD 250,000  | Telefonica Emisiones SA, 5.520%, 01/03/49    | 324,887           | 0.01            |
| EUR 200,000  | Enagas Financiaciones SAU, 0.750%, 27/10/26                            | 246,418      | 0.01            |  |  |                   |                 |
| EUR 100,000  | FCC Aqualia SA, 2.629%, 08/06/27                                       | 131,063      | 0.00            | <b>Total Spain</b>   |  | <b>19,252,786</b> | <b>0.42</b>     |
| EUR 100,000  | Ferrovial Emisiones SA, 1.375%, 31/03/25                               | 124,456      | 0.00            | Supranationals   |  |                   |                 |
| EUR 200,000  | Iberdrola Finanzas SA, 1.000%, 07/03/24                                | 244,462      | 0.01            | USD 165,000  | African Development Bank, 1.625%, 16/09/22   | 167,805           | 0.00            |
| EUR 200,000  | Iberdrola Finanzas SA, 0.875%, 16/06/25                                | 245,844      | 0.01            | USD 150,000  | African Development Bank, 3.000%, 20/09/23   | 158,692           | 0.00            |
| EUR 100,000  | Inmobiliaria Colonial Socimi SA, 2.000%, 17/04/26                      | 127,838      | 0.00            | EUR 300,000  | African Development Bank, 0.875%, 24/05/28   | 379,813           | 0.01            |
| EUR 200,000  | Mapfre SA, 1.625%, 19/05/26  | 256,909      | 0.01            | USD 1,500,000  | African Development Bank, 0.875%, perpetual  | 1,498,620         | 0.03            |
| EUR 100,000  | Merlin Properties Socimi SA, 1.750%, 26/05/25                          | 125,107      | 0.00            | USD 200,000  | African Export-Import Bank, 4.125%, 20/06/24 | 213,546           | 0.00            |
| EUR 100,000  | Merlin Properties Socimi SA, 2.375%, 18/09/29                          | 129,298      | 0.00            | USD 400,000  | Asian Development Bank, 1.875%, 19/07/22     | 407,148           | 0.01            |
| EUR 200,000  | Naturgy Capital Markets SA, 1.125%, 11/04/24                           | 244,511      | 0.01            | EUR 300,000  | Asian Development Bank, 0.200%, 25/05/23     | 360,530           | 0.01            |
| EUR 200,000  | Programa Cedula TDA Fondo de Titulizacion de Activos, 4.250%, 10/04/31 | 330,330      | 0.01            | USD 425,000  | Asian Development Bank, 0.250%, 14/07/23     | 424,204           | 0.01            |
| EUR 100,000  | Red Electrica Corp SA, 0.875%, 14/04/25                                | 122,802      | 0.00            | AUD 500,000  | Asian Development Bank, 4.500%, 05/09/23     | 409,136           | 0.01            |
| EUR 100,000  | Red Electrica Financiaciones SAU, 1.125%, 24/04/25                     | 124,266      | 0.00            | USD 200,000  | Asian Development Bank, 2.625%, 30/01/24     | 211,262           | 0.00            |
| EUR 100,000  | Red Electrica Financiaciones SAU, 0.375%, 24/07/28                     | 120,560      | 0.00            | NZD 200,000  | Asian Development Bank, 3.500%, 30/05/24     | 149,516           | 0.00            |
| EUR 100,000  | Santander Consumer Finance SA, 1.125%, 09/10/23                        | 122,168      | 0.00            | USD 200,000  | Asian Development Bank, 1.500%, 18/10/24     | 205,946           | 0.00            |
| EUR 200,000  | Santander Consumer Finance SA, 1.000%, 27/02/24                        | 244,070      | 0.01            | USD 250,000  | Asian Development Bank, 0.375%, 03/09/25     | 245,987           | 0.01            |
| EUR 100,000  | Santander Consumer Finance SA, 0.375%, 17/01/25                        | 120,014      | 0.00            | GBP 100,000  | Asian Development Bank, 1.125%, 15/12/25     | 141,713           | 0.00            |
| EUR 100,000  | Santander Consumer Finance SA, zero coupon, 23/02/26                   | 117,710      | 0.00            | USD 200,000  | Asian Development Bank, 2.625%, 12/01/27     | 217,024           | 0.00            |
| EUR 300,000  | Telefonica Emisiones SA, 1.528%, 17/01/25                              | 376,604      | 0.01            | USD 200,000  | Asian Development Bank, 2.375%, 10/08/27     | 214,694           | 0.00            |
| EUR 100,000  | Telefonica Emisiones SA, 1.495%, 11/09/25                              | 125,794      | 0.00            |  |  |                   |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description   | Market Value | % of Net Assets | Quantity   | Description                                     | Market Value | % of Net Assets |
|--|---|--------------|-----------------|--|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |              |                 |
| Corporate Bonds - 24.02% (continued)   |   |              |                 | Corporate Bonds - 24.02% (continued)   |   |              |                 |
| Supranationals (continued)   |   |              |                 | Supranationals (continued)   |   |              |                 |
| USD 500,000  | Asian Development Bank, 2.750%, 19/01/28                          | 548,735      | 0.01            | EUR 200,000  | European Investment Bank, 2.250%, 14/10/22      | 246,027      | 0.01            |
| USD 300,000  | Asian Development Bank, 1.875%, 24/01/30                          | 310,860      | 0.01            | GBP 200,000  | European Investment Bank, 2.500%, 31/10/22      | 284,852      | 0.01            |
| EUR 100,000  | Asian Development Bank, 1.400%, 06/02/37                          | 136,549      | 0.00            | AUD 400,000  | European Investment Bank, 2.700%, 12/01/23      | 311,751      | 0.01            |
| USD 750,000  | Asian Development Bank, 0.500%, perpetual                         | 737,985      | 0.02            | EUR 200,000  | European Investment Bank, 1.625%, 15/03/23      | 246,224      | 0.01            |
| USD 1,100,000  | Asian Development Bank, 1.000%, perpetual                         | 1,106,072    | 0.02            | USD 500,000  | European Investment Bank, 2.500%, 15/03/23      | 518,960      | 0.01            |
| GBP 100,000  | Asian Development Bank, 0.125%, perpetual                         | 134,418      | 0.00            | EUR 200,000  | European Investment Bank, 2.000%, 14/04/23      | 248,486      | 0.01            |
| GBP 200,000  | Asian Development Bank, 0.750%, perpetual                         | 276,497      | 0.01            | CHF 200,000  | European Investment Bank, 1.125%, 26/04/23      | 223,682      | 0.01            |
| EUR 300,000  | Asian Development Bank, 0.025%, perpetual                         | 356,183      | 0.01            | EUR 700,000  | European Investment Bank, zero coupon, 23/05/23 | 839,453      | 0.02            |
| USD 300,000  | Asian Infrastructure Investment Bank, 2.250%, 16/05/24            | 314,721      | 0.01            | USD 100,000  | European Investment Bank, 2.875%, 15/08/23      | 105,369      | 0.00            |
| USD 165,000  | Asian Infrastructure Investment Bank, 0.250%, perpetual           | 164,662      | 0.00            | EUR 200,000  | European Investment Bank, zero coupon, 16/10/23 | 240,259      | 0.01            |
| USD 500,000  | Asian Infrastructure Investment Bank, 0.500%, perpetual           | 491,645      | 0.01            | EUR 200,000  | European Investment Bank, 0.500%, 15/11/23      | 243,439      | 0.01            |
| EUR 300,000  | Corp Andina de Fomento, 1.625%, 03/06/25                          | 375,957      | 0.01            | USD 150,000  | European Investment Bank, 3.125%, 14/12/23      | 159,996      | 0.00            |
| EUR 200,000  | Corp Andina de Fomento, 0.250%, perpetual                         | 237,052      | 0.01            | EUR 400,000  | European Investment Bank, 0.050%, 15/12/23      | 481,646      | 0.01            |
| USD 100,000  | Council Of Europe Development Bank, 1.750%, 26/09/22              | 101,896      | 0.00            | AUD 600,000  | European Investment Bank, 1.450%, 25/01/24      | 462,288      | 0.01            |
| EUR 100,000  | Council Of Europe Development Bank, 0.375%, 27/10/22              | 120,085      | 0.00            | EUR 200,000  | European Investment Bank, zero coupon, 15/03/24 | 240,733      | 0.01            |
| USD 120,000  | Council Of Europe Development Bank, 2.500%, 27/02/24              | 126,463      | 0.00            | USD 210,000  | European Investment Bank, 2.625%, 15/03/24      | 222,281      | 0.01            |
| EUR 100,000  | Council Of Europe Development Bank, 0.125%, 10/04/24              | 120,665      | 0.00            | EUR 400,000  | European Investment Bank, 0.050%, 24/05/24      | 482,505      | 0.01            |
| EUR 100,000  | Council Of Europe Development Bank, 1.750%, 24/04/24              | 126,198      | 0.00            | USD 400,000  | European Investment Bank, 2.250%, 24/06/24      | 420,616      | 0.01            |
| USD 100,000  | Council Of Europe Development Bank, 1.375%, 27/02/25              | 102,487      | 0.00            | EUR 300,000  | European Investment Bank, 0.200%, 15/07/24      | 363,704      | 0.01            |
| EUR 400,000  | Council Of Europe Development Bank, zero coupon, perpetual        | 483,088      | 0.01            | CAD 400,000  | European Investment Bank, 1.750%, 30/07/24      | 331,858      | 0.01            |
| EUR 200,000  | Council Of Europe Development Bank, zero coupon, perpetual        | 237,251      | 0.01            | EUR 300,000  | European Investment Bank, 0.875%, 13/09/24      | 371,719      | 0.01            |
| EUR 100,000  | EUROFIMA, 0.250%, 25/04/23  | 120,136      | 0.00            | EUR 200,000  | European Investment Bank, 0.250%, 14/10/24      | 243,299      | 0.01            |
| EUR 200,000  | EUROFIMA, 0.250%, 09/02/24  | 241,120      | 0.01            | USD 200,000  | European Investment Bank, 2.500%, 15/10/24      | 212,556      | 0.00            |
| CHF 150,000  | EUROFIMA, 3.000%, 15/05/26  | 189,104      | 0.00            | GBP 100,000  | European Investment Bank, 0.750%, 15/11/24      | 139,774      | 0.00            |
| GBP 200,000  | European Bank for Reconstruction & Development, 1.250%, 15/12/22  | 280,479      | 0.01            | USD 100,000  | European Investment Bank, 1.875%, 10/02/25      | 104,391      | 0.00            |
| USD 100,000  | European Bank for Reconstruction & Development, 2.750%, 07/03/23  | 104,155      | 0.00            | GBP 200,000  | European Investment Bank, 1.375%, 07/03/25      | 285,532      | 0.01            |
| USD 400,000  | European Bank for Reconstruction & Development, 0.500%, perpetual | 393,628      | 0.01            | USD 300,000  | European Investment Bank, 1.625%, 14/03/25      | 310,527      | 0.01            |
| USD 500,000  | European Investment Bank, 1.375%, 06/09/22                        | 507,040      | 0.01            | EUR 700,000  | European Investment Bank, zero coupon, 25/03/25 | 844,492      | 0.02            |
| EUR 600,000  | European Investment Bank, 3.000%, 28/09/22                        | 743,837      | 0.02            |  |   |              |                 |



## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description                                     | Market Value | % of Net Assets | Quantity   | Description   | Market Value | % of Net Assets |
|--|---|--------------|-----------------|--|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |              |                 |
| Corporate Bonds - 24.02% (continued)   |   |              |                 | Corporate Bonds - 24.02% (continued)   |   |              |                 |
| Supranationals (continued)   |   |              |                 | Supranationals (continued)   |   |              |                 |
| GBP 90,000   | European Investment Bank, 5.500%, 15/04/25      | 147,829      | 0.00            | EUR 100,000  | European Investment Bank, 3.000%, 14/10/33          | 158,904      | 0.00            |
| USD 500,000  | European Investment Bank, 2.875%, 13/06/25      | 542,045      | 0.01            | EUR 300,000  | European Investment Bank, 0.050%, 13/10/34          | 345,876      | 0.01            |
| EUR 200,000  | European Investment Bank, 0.375%, 16/07/25      | 245,069      | 0.01            | EUR 100,000  | European Investment Bank, 2.625%, 15/03/35          | 155,679      | 0.00            |
| EUR 300,000  | European Investment Bank, 2.750%, 15/09/25      | 403,863      | 0.01            | USD 200,000  | European Investment Bank, 4.875%, 15/02/36          | 275,828      | 0.01            |
| EUR 200,000  | European Investment Bank, 4.500%, 15/10/25      | 288,053      | 0.01            | EUR 150,000  | European Investment Bank, 1.125%, 15/09/36          | 197,938      | 0.00            |
| EUR 300,000  | European Investment Bank, zero coupon, 13/03/26 | 362,469      | 0.01            | GBP 100,000  | European Investment Bank, 3.875%, 08/06/37          | 190,484      | 0.00            |
| EUR 100,000  | European Investment Bank, 0.375%, 14/04/26      | 122,960      | 0.00            | EUR 146,000  | European Investment Bank, 4.000%, 15/10/37          | 273,304      | 0.01            |
| EUR 300,000  | European Investment Bank, 0.375%, 15/05/26      | 369,094      | 0.01            | EUR 100,000  | European Investment Bank, 0.500%, 13/11/37          | 121,685      | 0.00            |
| PLN 1,000,000  | European Investment Bank, 2.750%, 25/08/26      | 280,683      | 0.01            | EUR 100,000  | European Investment Bank, 3.625%, 14/03/42          | 192,054      | 0.00            |
| EUR 300,000  | European Investment Bank, 0.100%, 15/10/26      | 364,451      | 0.01            | EUR 100,000  | European Investment Bank, 1.000%, 14/11/42          | 131,637      | 0.00            |
| EUR 200,000  | European Investment Bank, 0.500%, 15/01/27      | 248,207      | 0.01            | GBP 100,000  | European Investment Bank, 4.500%, 07/03/44          | 223,023      | 0.01            |
| EUR 200,000  | European Investment Bank, 3.500%, 15/04/27      | 290,607      | 0.01            | EUR 200,000  | European Investment Bank, 1.500%, 15/11/47          | 290,057      | 0.01            |
| USD 200,000  | European Investment Bank, 2.375%, 24/05/27      | 214,570      | 0.00            | EUR 100,000  | European Investment Bank, 1.500%, 16/10/48          | 145,665      | 0.00            |
| GBP 200,000  | European Investment Bank, 0.750%, 22/07/27      | 277,586      | 0.01            | GBP 50,000   | European Investment Bank, 4.625%, 12/10/54          | 127,694      | 0.00            |
| EUR 400,000  | European Investment Bank, 0.875%, 14/01/28      | 509,506      | 0.01            | GBP 500,000  | European Investment Bank, 0.750%, perpetual         | 698,067      | 0.02            |
| EUR 200,000  | European Investment Bank, zero coupon, 15/05/28 | 240,954      | 0.01            | USD 500,000  | European Investment Bank, 0.375%, perpetual         | 490,655      | 0.01            |
| EUR 100,000  | European Investment Bank, 0.625%, 22/01/29      | 125,547      | 0.00            | USD 500,000  | European Investment Bank, 0.375%, perpetual         | 488,765      | 0.01            |
| GBP 200,000  | European Investment Bank, 4.500%, 07/06/29      | 353,013      | 0.01            | GBP 100,000  | European Investment Bank, 0.125%, perpetual         | 134,407      | 0.00            |
| EUR 100,000  | European Investment Bank, 0.125%, 20/06/29      | 120,943      | 0.00            | EUR 1,000,000  | European Investment Bank, zero coupon, perpetual    | 1,206,168    | 0.03            |
| EUR 200,000  | European Investment Bank, 0.250%, 14/09/29      | 244,329      | 0.01            | CAD 100,000  | European Investment Bank, 1.000%, perpetual         | 78,235       | 0.00            |
| USD 190,000  | European Investment Bank, 1.625%, 09/10/29      | 194,022      | 0.00            | EUR 500,000  | European Investment Bank, 0.000%, perpetual         | 593,852      | 0.01            |
| EUR 650,000  | European Investment Bank, 0.050%, 16/01/30      | 778,921      | 0.02            | EUR 200,000  | European Investment Bank, 0.010%, perpetual         | 237,906      | 0.01            |
| EUR 370,000  | European Investment Bank, 4.000%, 15/04/30      | 597,710      | 0.01            | EUR 500,000  | European Investment Bank, zero coupon, perpetual    | 592,411      | 0.01            |
| EUR 300,000  | European Investment Bank, 2.750%, 13/09/30      | 446,915      | 0.01            | USD 520,000  | European Investment Bank, 1.250%, perpetual         | 508,716      | 0.01            |
| EUR 200,000  | European Investment Bank, 1.000%, 14/03/31      | 260,353      | 0.01            | EUR 700,000  | European Investment Bank, 0.010%, perpetual         | 794,941      | 0.02            |
| EUR 200,000  | European Investment Bank, 1.000%, 14/04/32      | 260,981      | 0.01            | EUR 200,000  | European Investment Bank, 0.250%, perpetual         | 227,899      | 0.01            |
| EUR 400,000  | European Investment Bank, 1.125%, 15/11/32      | 528,290      | 0.01            | EUR 300,000  | European Investment Bank, 0.050%, perpetual         | 301,864      | 0.01            |
| EUR 300,000  | European Investment Bank, 1.125%, 13/04/33      | 394,940      | 0.01            | EUR 300,000  | European Stability Mechanism, zero coupon, 18/10/22 | 358,417      | 0.01            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description   | Market Value | % of Net Assets | Quantity   | Description   | Market Value | % of Net Assets |
|--|---|--------------|-----------------|--|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |              |                 |
| Corporate Bonds - 24.02% (continued)   |   |              |                 | Corporate Bonds - 24.02% (continued)   |   |              |                 |
| Supranationals (continued)   |   |              |                 | Supranationals (continued)   |   |              |                 |
| EUR 500,000  | European Stability Mechanism, 0.100%, 31/07/23      | 600,807      | 0.01            | EUR 400,000  | European Union, 0.450%, 02/05/46                                      | 457,506      | 0.01            |
| EUR 400,000  | European Stability Mechanism, 0.125%, 22/04/24      | 482,823      | 0.01            | EUR 500,000  | European Union, 0.300%, 04/11/50                                      | 538,838      | 0.01            |
| EUR 700,000  | European Stability Mechanism, zero coupon, 14/03/25 | 843,255      | 0.02            | EUR 500,000  | European Union, 0.250%, perpetual                                     | 581,684      | 0.01            |
| EUR 300,000  | European Stability Mechanism, 0.500%, 02/03/26      | 370,211      | 0.01            | USD 200,000  | Inter-American Development Bank, 1.750%, 14/09/22                     | 203,764      | 0.00            |
| EUR 300,000  | European Stability Mechanism, 0.750%, 15/03/27      | 376,892      | 0.01            | USD 150,000  | Inter-American Development Bank, 3.000%, 26/09/22                     | 155,191      | 0.00            |
| EUR 300,000  | European Stability Mechanism, 0.500%, 05/03/29      | 372,808      | 0.01            | USD 1,000,000  | Inter-American Development Bank, 0.500%, 24/05/23                     | 1,004,280    | 0.02            |
| EUR 800,000  | European Stability Mechanism, 0.010%, 04/03/30      | 952,809      | 0.02            | USD 750,000  | Inter-American Development Bank, 0.250%, 15/11/23                     | 747,697      | 0.02            |
| EUR 100,000  | European Stability Mechanism, 1.125%, 03/05/32      | 131,706      | 0.00            | USD 500,000  | Inter-American Development Bank, 2.625%, 16/01/24                     | 527,765      | 0.01            |
| EUR 100,000  | European Stability Mechanism, 1.200%, 23/05/33      | 132,869      | 0.00            | USD 200,000  | Inter-American Development Bank, 3.000%, 21/02/24                     | 213,368      | 0.00            |
| EUR 100,000  | European Stability Mechanism, 1.625%, 17/11/36      | 140,972      | 0.00            | AUD 100,000  | Inter-American Development Bank, 4.750%, 27/08/24                     | 84,911       | 0.00            |
| EUR 500,000  | European Stability Mechanism, 0.875%, 18/07/42      | 633,609      | 0.01            | CAD 500,000  | Inter-American Development Bank, 1.700%, 10/10/24                     | 413,959      | 0.01            |
| EUR 100,000  | European Stability Mechanism, 1.750%, 20/10/45      | 150,959      | 0.00            | GBP 200,000  | Inter-American Development Bank, 1.375%, 15/12/24                     | 285,176      | 0.01            |
| EUR 100,000  | European Stability Mechanism, 1.800%, 02/11/46      | 153,249      | 0.00            | USD 500,000  | Inter-American Development Bank, 1.750%, 14/03/25                     | 519,465      | 0.01            |
| EUR 300,000  | European Stability Mechanism, 1.850%, 01/12/55      | 489,600      | 0.01            | GBP 200,000  | Inter-American Development Bank, 1.250%, 15/12/25                     | 284,982      | 0.01            |
| EUR 400,000  | European Union, 0.625%, 04/11/23                    | 487,723      | 0.01            | USD 100,000  | Inter-American Development Bank, 2.375%, 07/07/27                     | 107,217      | 0.00            |
| EUR 200,000  | European Union, 1.875%, 04/04/24                    | 253,128      | 0.01            | USD 200,000  | Inter-American Development Bank, 0.625%, 16/09/27                     | 193,730      | 0.00            |
| EUR 200,000  | European Union, 0.500%, 04/04/25                    | 245,904      | 0.01            | USD 200,000  | Inter-American Development Bank, 3.125%, 18/09/28                     | 224,984      | 0.01            |
| EUR 3,500,000  | European Union, zero coupon, 04/11/25               | 4,173,346    | 0.08            | USD 150,000  | Inter-American Development Bank, 1.125%, perpetual                    | 144,955      | 0.00            |
| EUR 300,000  | European Union, 2.875%, 04/04/28                    | 430,774      | 0.01            | USD 750,000  | International Bank for Reconstruction & Development, 2.125%, 01/07/22 | 764,625      | 0.02            |
| EUR 50,000   | European Union, 1.375%, 04/10/29                    | 66,619       | 0.00            | AUD 300,000  | International Bank for Reconstruction & Development, 2.600%, 20/09/22 | 231,973      | 0.01            |
| EUR 200,000  | European Union, 0.750%, 04/04/31                    | 254,157      | 0.01            | USD 75,000   | International Bank for Reconstruction & Development, 7.625%, 19/01/23 | 83,542       | 0.00            |
| EUR 100,000  | European Union, 3.375%, 04/04/32                    | 159,734      | 0.00            | USD 200,000  | International Bank for Reconstruction & Development, 2.125%, 13/02/23 | 206,066      | 0.00            |
| EUR 700,000  | European Union, 1.250%, 04/04/33                    | 932,743      | 0.02            | USD 300,000  | International Bank for Reconstruction & Development, 1.875%, 19/06/23 | 309,315      | 0.01            |
| EUR 100,000  | European Union, 1.500%, 04/10/35                    | 137,828      | 0.00            | USD 500,000  | International Bank for Reconstruction & Development, 3.000%, 27/09/23 | 529,285      | 0.01            |
| EUR 200,000  | European Union, 1.125%, 04/04/36                    | 262,952      | 0.01            | USD 100,000  | International Bank for Reconstruction & Development, 0.250%, 24/11/23 | 99,697       | 0.00            |
| EUR 1,000,000  | European Union, 0.200%, 04/06/36                    | 1,157,048    | 0.03            |  |   |              |                 |
| EUR 600,000  | European Union, 0.100%, 04/10/40                    | 658,602      | 0.01            |  |   |              |                 |
| EUR 100,000  | European Union, 3.750%, 04/04/42                    | 192,621      | 0.00            |  |   |              |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description  | Market Value | % of Net Assets | Quantity   | Description  | Market Value      | % of Net Assets |
|--|--|--------------|-----------------|--|--|-------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |                   |                 |
| Corporate Bonds - 24.02% (continued)   |  |              |                 | Corporate Bonds - 24.02% (continued)   |  |                   |                 |
| Supranationals (continued)   |  |              |                 | Supranationals (continued)   |  |                   |                 |
| GBP 100,000  | International Bank for Reconstruction & Development, 0.625%, 15/12/23      | 139,380      | 0.00            | USD 1,000,000  | International Bank for Reconstruction & Development, 0.125%, perpetual | 997,590           | 0.02            |
| AUD 100,000  | International Bank for Reconstruction & Development, 2.200%, 27/02/24      | 78,568       | 0.00            | CAD 100,000  | International Bank for Reconstruction & Development, 0.625%, perpetual | 78,826            | 0.00            |
| USD 500,000  | International Bank for Reconstruction & Development, 2.500%, 19/03/24      | 527,520      | 0.01            | AUD 400,000  | International Bank for Reconstruction & Development, 0.500%, perpetual | 292,961           | 0.01            |
| CAD 200,000  | International Bank for Reconstruction & Development, 1.800%, 26/07/24      | 166,176      | 0.00            | GBP 500,000  | International Bank for Reconstruction & Development, 0.750%, perpetual | 695,394           | 0.02            |
| USD 300,000  | International Bank for Reconstruction & Development, 1.500%, 28/08/24      | 308,946      | 0.01            | CAD 200,000  | International Bank for Reconstruction & Development, 0.875%, perpetual | 155,856           | 0.00            |
| USD 200,000  | International Bank for Reconstruction & Development, 2.500%, 25/11/24      | 212,744      | 0.00            | GBP 200,000  | International Bank for Reconstruction & Development, 1.000%, perpetual | 279,161           | 0.01            |
| GBP 200,000  | International Bank for Reconstruction & Development, 0.875%, 13/12/24      | 280,479      | 0.01            | USD 500,000  | International Bank for Reconstruction & Development, 1.250%, perpetual | 488,520           | 0.01            |
| USD 200,000  | International Bank for Reconstruction & Development, 1.625%, 15/01/25      | 206,878      | 0.00            | EUR 200,000  | International Bank for Reconstruction & Development, 0.125%, perpetual | 205,014           | 0.00            |
| CAD 200,000  | International Bank for Reconstruction & Development, 1.900%, 16/01/25      | 166,735      | 0.00            | EUR 200,000  | International Bank for Reconstruction & Development, 0.200%, perpetual | 198,759           | 0.00            |
| USD 2,000,000  | International Bank for Reconstruction & Development, 0.375%, 28/07/25      | 1,971,180    | 0.04            | AUD 200,000  | International Finance Corp, 2.800%, 15/08/22                           | 154,671           | 0.00            |
| USD 300,000  | International Bank for Reconstruction & Development, 2.500%, 29/07/25      | 321,225      | 0.01            | USD 500,000  | International Finance Corp, 2.875%, 31/07/23                           | 526,360           | 0.01            |
| USD 800,000  | International Bank for Reconstruction & Development, 0.500%, 28/10/25      | 858,424      | 0.02            | AUD 300,000  | International Finance Corp, 1.450%, 22/07/24                           | 231,484           | 0.01            |
| EUR 300,000  | International Bank for Reconstruction & Development, zero coupon, 15/01/27 | 361,078      | 0.01            | AUD 200,000  | International Finance Corp, 4.000%, 03/04/25                           | 168,218           | 0.00            |
| EUR 200,000  | International Bank for Reconstruction & Development, 0.625%, 22/11/27      | 249,900      | 0.01            | USD 200,000  | International Finance Corp, 0.750%, 27/08/30                           | 187,708           | 0.00            |
| USD 185,000  | International Bank for Reconstruction & Development, 0.750%, 24/11/27      | 180,214      | 0.00            | GBP 300,000  | International Finance Corp, 0.250%, perpetual                          | 409,267           | 0.01            |
| EUR 200,000  | International Bank for Reconstruction & Development, 0.010%, 24/04/28      | 239,901      | 0.01            | USD 200,000  | Nordic Investment Bank, 0.375%, 19/05/23                               | 200,296           | 0.00            |
| USD 500,000  | International Bank for Reconstruction & Development, 1.750%, 23/10/29      | 514,310      | 0.01            | EUR 200,000  | Nordic Investment Bank, 0.500%, 03/11/25                               | 246,641           | 0.01            |
| EUR 200,000  | International Bank for Reconstruction & Development, zero coupon, 21/02/30 | 237,263      | 0.01            | USD 500,000  | Nordic Investment Bank, 0.375%, perpetual                              | 491,400           | 0.01            |
| EUR 100,000  | International Bank for Reconstruction & Development, 0.500%, 16/04/30      | 123,606      | 0.00            | GBP 100,000  | Nordic Investment Bank, 0.125%, perpetual                              | 134,443           | 0.00            |
|  |  |              |                 | EUR 500,000  | Nordic Investment Bank, zero coupon, perpetual                         | 602,829           | 0.01            |
|  |  |              |                 | <b>Total Supranationals</b>  |  | <b>80,586,712</b> | <b>1.75</b>     |
|  |  |              |                 | <b>Sweden</b>  |  |                   |                 |
|  |  |              |                 | EUR 100,000  | Akelius Residential Property AB, 1.125%, 14/03/24                      | 121,856           | 0.00            |
|  |  |              |                 | EUR 100,000  | Akzo Nobel NV, 2.625%, 27/07/22  | 122,445           | 0.00            |
|  |  |              |                 | EUR 100,000  | Essity AB, 1.125%, 27/03/24  | 122,288           | 0.00            |
|  |  |              |                 | EUR 100,000  | Essity AB, 1.625%, 30/03/27  | 127,966           | 0.00            |
|  |  |              |                 | EUR 100,000  | Essity AB, 0.250%, 08/02/31  | 114,974           | 0.00            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description   | Market Value | % of Net Assets | Quantity   | Description  | Market Value      | % of Net Assets |
|--|---|--------------|-----------------|--|--|-------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |                   |                 |
| Corporate Bonds - 24.02% (continued)   |   |              |                 | Corporate Bonds - 24.02% (continued)   |  |                   |                 |
| Sweden (continued)   |   |              |                 | Sweden (continued)   |  |                   |                 |
| EUR 100,000  | Fastighets AB Balder, 1.875%, 23/01/26                | 125,131      | 0.00            | SEK 2,000,000  | Stadshypotek AB, 1.500%, 01/06/23                        | 240,608           | 0.01            |
| EUR 200,000  | Heimstaden Bostad AB, 2.125%, 05/09/23                | 247,735      | 0.01            | SEK 5,000,000  | Stadshypotek AB, 1.500%, 01/03/24                        | 606,666           | 0.01            |
| EUR 100,000  | Investor AB, 1.500%, 12/09/30                         | 130,774      | 0.00            | SEK 6,000,000  | Stadshypotek AB, 1.500%, 03/12/24                        | 732,819           | 0.02            |
| EUR 100,000  | Lansforsakringar Bank AB, 0.125%, 19/02/25            | 119,258      | 0.00            | EUR 100,000  | Stadshypotek AB, 0.500%, 11/07/25                        | 122,602           | 0.00            |
| EUR 100,000  | Lansforsakringar Bank AB, 0.050%, 15/04/26            | 118,133      | 0.00            | SEK 4,000,000  | Stadshypotek AB, 1.000%, 03/09/25                        | 481,007           | 0.01            |
| SEK 4,000,000  | Lansforsakringar Hypotek AB, 2.250%, 21/09/22         | 481,025      | 0.01            | EUR 300,000  | Stadshypotek AB, 0.375%, 13/03/26                        | 366,849           | 0.01            |
| EUR 100,000  | Lansforsakringar Hypotek AB, 0.250%, 12/04/23         | 120,112      | 0.00            | EUR 100,000  | Stadshypotek AB, 0.125%, 05/10/26                        | 120,873           | 0.00            |
| EUR 100,000  | Lansforsakringar Hypotek AB, 0.375%, 14/03/24         | 121,064      | 0.00            | SEK 6,000,000  | Stadshypotek AB, 0.500%, perpetual                       | 703,788           | 0.02            |
| SEK 1,000,000  | Lansforsakringar Hypotek AB, 1.500%, 18/09/24         | 121,940      | 0.00            | USD 100,000  | Svensk Exportkredit AB, 2.000%, 30/08/22                 | 102,050           | 0.00            |
| EUR 300,000  | Lansforsakringar Hypotek AB, 0.625%, perpetual        | 369,805      | 0.01            | USD 300,000  | Svensk Exportkredit AB, 1.625%, 14/11/22                 | 305,631           | 0.01            |
| SEK 4,000,000  | Lansforsakringar Hypotek AB, 1.000%, perpetual        | 478,799      | 0.01            | USD 200,000  | Svensk Exportkredit AB, 0.500%, 26/08/25                 | 197,262           | 0.01            |
| EUR 100,000  | Molnlycke Holding AB, 1.750%, 28/02/24                | 124,159      | 0.00            | USD 300,000  | Svensk Exportkredit AB, 0.250%, perpetual                | 298,860           | 0.01            |
| EUR 100,000  | Nordea Bank Abp, 3.250%, 05/07/22                     | 123,080      | 0.00            | EUR 100,000  | Svenska Handelsbanken AB, 1.125%, 14/12/22               | 121,341           | 0.00            |
| USD 300,000  | Nordea Bank Abp, 4.250%, 21/09/22                     | 313,353      | 0.01            | EUR 100,000  | Svenska Handelsbanken AB, 0.500%, 21/03/23               | 120,419           | 0.00            |
| SEK 2,000,000  | Nordea Hypotek AB, 1.250%, 20/09/23                   | 240,167      | 0.01            | EUR 100,000  | Svenska Handelsbanken AB, 0.050%, 03/09/26               | 118,264           | 0.00            |
| SEK 8,000,000  | Nordea Hypotek AB, 1.000%, 18/09/24                   | 960,563      | 0.02            | EUR 300,000  | Svenska Handelsbanken AB, 0.500%, perpetual              | 355,731           | 0.01            |
| SEK 4,000,000  | Nordea Hypotek AB, 0.500%, perpetual                  | 468,205      | 0.01            | EUR 200,000  | Sveriges Sakerstallda Obligationer AB, 0.250%, 19/04/23  | 240,275           | 0.01            |
| EUR 200,000  | Samhallsbyggnadsbolaget i Norden AB, 1.000%, 12/08/27 | 239,628      | 0.01            | SEK 2,000,000  | Sveriges Sakerstallda Obligationer AB, 1.000%, 21/06/23  | 238,466           | 0.01            |
| EUR 300,000  | Scania CV AB, 0.500%, 06/10/23                        | 360,082      | 0.01            | EUR 100,000  | Sveriges Sakerstallda Obligationer AB, 0.375%, 16/02/24  | 121,094           | 0.00            |
| EUR 100,000  | Securitas AB, 1.125%, 20/02/24                        | 121,963      | 0.00            | EUR 200,000  | Sveriges Sakerstallda Obligationer AB, 0.500%, 29/01/25  | 244,552           | 0.01            |
| USD 300,000  | Skandinaviska Enskilda Banken AB, 2.200%, 12/12/22    | 308,001      | 0.01            | SEK 1,000,000  | Sveriges Sakerstallda Obligationer AB, 2.000%, 17/06/26  | 125,805           | 0.00            |
| EUR 100,000  | Skandinaviska Enskilda Banken AB, 0.625%, 30/01/23    | 120,695      | 0.00            | EUR 400,000  | Sveriges Sakerstallda Obligationer AB, 0.375%, 05/06/29  | 488,368           | 0.01            |
| EUR 200,000  | Skandinaviska Enskilda Banken AB, 0.500%, 13/03/23    | 240,847      | 0.01            | SEK 2,000,000  | Sveriges Sakerstallda Obligationer AB, 1.000%, 12/06/30  | 235,164           | 0.01            |
| EUR 200,000  | Skandinaviska Enskilda Banken AB, 0.250%, 19/05/23    | 239,780      | 0.01            | SEK 4,000,000  | Sveriges Sakerstallda Obligationer AB, 0.250%, perpetual | 458,809           | 0.01            |
| EUR 100,000  | Skandinaviska Enskilda Banken AB, 0.250%, 20/06/24    | 120,895      | 0.00            | EUR 100,000  | Tele2 AB, 1.125%, 15/05/24                               | 122,200           | 0.00            |
| SEK 10,000,000   | Skandinaviska Enskilda Banken AB, 1.000%, 18/12/24    | 1,201,902    | 0.03            | EUR 100,000  | Telia Co AB, 3.875%, 01/10/25                            | 138,258           | 0.00            |
| SEK 4,000,000  | Skandinaviska Enskilda Banken AB, 0.500%, 16/12/26    | 467,330      | 0.01            | EUR 200,000  | Telia Co AB, 0.125%, 27/11/30                            | 227,992           | 0.01            |
| EUR 100,000  | Skandinaviska Enskilda Banken AB, 0.375%, 11/02/27    | 119,496      | 0.00            | EUR 22,000   | Vattenfall AB, 5.375%, 29/04/24                          | 30,167            | 0.00            |
| EUR 100,000  | Skandinaviska Enskilda Banken AB, 0.750%, 15/11/27    | 125,446      | 0.00            | EUR 100,000  | Vattenfall AB, 0.125%, 12/02/29                          | 116,773           | 0.00            |
| EUR 100,000  | SKF AB, 0.875%, 15/11/29                              | 122,936      | 0.00            | GBP 50,000   | Vattenfall AB, 6.875%, 15/04/39                          | 119,806           | 0.00            |
| EUR 100,000  | SKF AB, 0.250%, 15/02/31                              | 113,971      | 0.00            | EUR 200,000  | Volvo Treasury AB, 1.625%, 26/05/25                      | 251,771           | 0.01            |
|  |   |              |                 | <b>Total Sweden</b>  |  | <b>17,330,074</b> | <b>0.38</b>     |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description  | Market Value | % of Net Assets | Quantity   | Description  | Market Value | % of Net Assets |
|--|--|--------------|-----------------|--|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 |
| Corporate Bonds - 24.02% (continued)   |  |              |                 | Corporate Bonds - 24.02% (continued)   |  |              |                 |
| Switzerland  |  |              |                 | Switzerland (continued)  |  |              |                 |
| CHF 100,000  | Basler Kantonalbank, 0.300%, 22/06/27  | 111,357      | 0.00            | CHF 400,000  | Pfandbriefbank schweizerischer Hypothekarinstitute AG, zero coupon, 29/07/24 | 439,587      | 0.01            |
| USD 405,000  | Credit Suisse AG, 1.000%, 05/05/23   | 409,127      | 0.01            | CHF 700,000  | Pfandbriefbank schweizerischer Hypothekarinstitute AG, 0.250%, 27/04/26      | 779,303      | 0.02            |
| EUR 200,000  | Credit Suisse AG, 1.000%, 07/06/23   | 242,702      | 0.01            | CHF 300,000  | Pfandbriefbank schweizerischer Hypothekarinstitute AG, 1.375%, 13/08/27      | 356,897      | 0.01            |
| EUR 100,000  | Credit Suisse AG, 0.250%, 05/01/26   | 119,003      | 0.00            | CHF 400,000  | Pfandbriefbank schweizerischer Hypothekarinstitute AG, 0.375%, 21/03/28      | 448,817      | 0.01            |
| EUR 100,000  | Credit Suisse AG, 1.500%, 10/04/26   | 125,914      | 0.00            | CHF 500,000  | Pfandbriefbank schweizerischer Hypothekarinstitute AG, 0.375%, 10/07/28      | 561,032      | 0.01            |
| GBP 100,000  | Credit Suisse AG, 1.125%, perpetual  | 137,731      | 0.00            | CHF 200,000  | Pfandbriefbank schweizerischer Hypothekarinstitute AG, 1.375%, 20/09/29      | 242,200      | 0.01            |
| USD 250,000  | Credit Suisse Group AG, 3.574%, 09/01/23                                     | 253,935      | 0.01            | CHF 300,000  | Pfandbriefbank schweizerischer Hypothekarinstitute AG, 0.500%, 21/12/29      | 339,686      | 0.01            |
| USD 200,000  | Credit Suisse Group AG, 2.997%, 14/12/23                                     | 206,496      | 0.00            | CHF 300,000  | Pfandbriefbank schweizerischer Hypothekarinstitute AG, 1.000%, 12/05/32      | 357,167      | 0.01            |
| USD 250,000  | Credit Suisse Group AG, 4.207%, 12/06/24                                     | 266,225      | 0.01            | CHF 100,000  | Pfandbriefbank schweizerischer Hypothekarinstitute AG, 1.500%, 14/02/40      | 133,247      | 0.00            |
| EUR 100,000  | Credit Suisse Group AG, 1.250%, 17/07/25                                     | 121,768      | 0.00            | CHF 400,000  | Pfandbriefbank schweizerischer Hypothekarinstitute AG, 0.250%, perpetual     | 444,780      | 0.01            |
| USD 250,000  | Credit Suisse Group AG, 2.593%, 11/09/25                                     | 260,175      | 0.01            | CHF 500,000  | Pfandbriefbank schweizerischer Hypothekarinstitute AG, 0.125%, perpetual     | 552,745      | 0.01            |
| GBP 200,000  | Credit Suisse Group AG, 2.125%, 12/09/25                                     | 283,554      | 0.01            | CHF 200,000  | Pfandbriefbank schweizerischer Hypothekarinstitute AG, 0.125%, perpetual     | 216,983      | 0.00            |
| USD 500,000  | Credit Suisse Group AG, 2.193%, 05/06/26                                     | 511,860      | 0.01            | CHF 400,000  | Pfandbriefzentrale der schweizerischen Kantonalbanken AG, 0.010%, 05/02/24   | 438,929      | 0.01            |
| USD 200,000  | Credit Suisse Group AG, 4.282%, 09/01/28                                     | 222,548      | 0.00            | CHF 500,000  | Pfandbriefzentrale der schweizerischen Kantonalbanken AG, 0.125%, 16/04/25   | 552,599      | 0.01            |
| EUR 100,000  | Credit Suisse Group AG, 0.650%, 14/01/28                                     | 118,642      | 0.00            | CHF 200,000  | Pfandbriefzentrale der schweizerischen Kantonalbanken AG, 0.250%, 01/12/25   | 222,442      | 0.00            |
| USD 300,000  | Credit Suisse Group AG, 3.869%, 12/01/29                                     | 330,144      | 0.01            | CHF 200,000  | Pfandbriefzentrale der schweizerischen Kantonalbanken AG, 1.375%, 19/03/27   | 236,871      | 0.01            |
| EUR 200,000  | Credit Suisse Group AG, 0.650%, 10/09/29                                     | 233,926      | 0.01            | CHF 500,000  | Pfandbriefzentrale der schweizerischen Kantonalbanken AG, 0.500%, 19/05/28   | 565,927      | 0.01            |
| USD 500,000  | Credit Suisse Group AG, 3.091%, 14/05/32                                     | 515,180      | 0.01            | CHF 400,000  | Pfandbriefzentrale der schweizerischen Kantonalbanken AG, 0.375%, 24/07/28   | 448,834      | 0.01            |
| EUR 100,000  | Credit Suisse Group AG, 0.625%, 18/01/33                                     | 111,549      | 0.00            | CHF 200,000  | Pfandbriefzentrale der schweizerischen Kantonalbanken AG, 0.375%, 24/10/28   | 224,376      | 0.01            |
| CHF 300,000  | Firmenich International SA, 1.000%, 19/12/23                                 | 333,942      | 0.01            |  |  |              |                 |
| CHF 50,000   | Flughafen Zurich AG, 1.500%, 17/04/23  | 55,729       | 0.00            |  |  |              |                 |
| CHF 100,000  | Helvetia Schweizerische Versicherungsgesellschaft AG, 3.000%, perpetual      | 111,325      | 0.00            |  |  |              |                 |
| CHF 100,000  | LafargeHolcim Ltd, 3.000%, 22/11/22  | 113,015      | 0.00            |  |  |              |                 |
| CHF 100,000  | Luzerner Kantonalbank AG, 0.200%, 11/04/25                                   | 110,604      | 0.00            |  |  |              |                 |
| CHF 300,000  | Nestle SA, 0.750%, 28/06/28  | 344,175      | 0.01            |  |  |              |                 |
| CHF 100,000  | Novartis AG, 0.625%, 13/11/29  | 113,549      | 0.00            |  |  |              |                 |
| CHF 200,000  | Pfandbriefbank schweizerischer Hypothekarinstitute AG, zero coupon, 05/07/22 | 217,881      | 0.00            |  |  |              |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description   | Market Value      | % of Net Assets | Quantity   | Description                                  | Market Value | % of Net Assets |
|--|---|-------------------|-----------------|--|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |                   |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 |
| Corporate Bonds - 24.02% (continued)   |   |                   |                 | Corporate Bonds - 24.02% (continued)   |  |              |                 |
| Switzerland (continued)  |   |                   |                 | United Kingdom (continued)   |  |              |                 |
| CHF 200,000  | Pfandbriefzentrale der schweizerischen Kantonalbanken AG, 0.500%, 20/02/32  | 226,198           | 0.01            | USD 300,000  | Anglo American Capital PLC, 4.500%, 15/03/28 | 343,194      | 0.01            |
| CHF 300,000  | Pfandbriefzentrale der schweizerischen Kantonalbanken AG, 0.700%, 04/03/39  | 351,471           | 0.01            | GBP 100,000  | Annington Funding PLC, 3.184%, 12/07/29      | 150,635      | 0.00            |
| CHF 400,000  | Pfandbriefzentrale der schweizerischen Kantonalbanken AG, 0.100%, perpetual | 437,358           | 0.01            | GBP 100,000  | Annington Funding PLC, 3.685%, 12/07/34      | 160,041      | 0.00            |
| CHF 200,000  | Pfandbriefzentrale der schweizerischen Kantonalbanken AG, 0.100%, perpetual | 217,305           | 0.00            | USD 200,000  | Aon PLC, 4.750%, 15/05/45                    | 257,812      | 0.01            |
| CHF 100,000  | Raiffeisen Schweiz Genossenschaft, 0.350%, 16/02/24                         | 110,073           | 0.00            | GBP 42,857   | Aspire Defence Finance PLC, 4.674%, 31/03/40 | 77,813       | 0.00            |
| CHF 100,000  | Roche Kapitalmarkt AG, 0.100%, 23/09/24                                     | 109,993           | 0.00            | GBP 100,000  | Aster Treasury Plc, 1.405%, perpetual        | 131,846      | 0.00            |
| CHF 100,000  | SGS SA, 0.250%, 08/05/23  | 109,336           | 0.00            | USD 100,000  | AstraZeneca PLC, 3.500%, 17/08/23            | 106,217      | 0.00            |
| CHF 200,000  | Swisscom AG, 2.625%, 31/08/22   | 224,365           | 0.00            | EUR 100,000  | AstraZeneca PLC, 0.750%, 12/05/24            | 121,367      | 0.00            |
| EUR 200,000  | UBS AG, 0.625%, 23/01/23  | 240,534           | 0.01            | USD 50,000   | AstraZeneca PLC, 3.375%, 16/11/25            | 54,754       | 0.00            |
| USD 400,000  | UBS AG, 4.500%, 26/06/48  | 523,156           | 0.01            | USD 200,000  | AstraZeneca PLC, 3.125%, 12/06/27            | 217,858      | 0.01            |
| USD 500,000  | UBS AG, 0.375%, perpetual   | 499,300           | 0.01            | USD 70,000   | AstraZeneca PLC, 4.000%, 17/01/29            | 80,461       | 0.00            |
| USD 300,000  | UBS Group AG, 2.859%, 15/08/23  | 307,752           | 0.01            | USD 250,000  | AstraZeneca PLC, 1.375%, 06/08/30            | 236,885      | 0.01            |
| EUR 400,000  | UBS Group AG, 1.500%, 30/11/24  | 492,395           | 0.01            | USD 100,000  | AstraZeneca PLC, 6.450%, 15/09/37            | 149,059      | 0.00            |
| USD 400,000  | UBS Group AG, 4.253%, 23/03/28  | 452,476           | 0.01            | USD 25,000   | AstraZeneca PLC, 4.375%, 16/11/45            | 31,100       | 0.00            |
| EUR 300,000  | UBS Group AG, 0.250%, 05/11/28  | 352,045           | 0.01            | USD 185,000  | AstraZeneca PLC, 4.375%, 17/08/48            | 233,326      | 0.01            |
| EUR 500,000  | UBS Group AG, 0.625%, 24/02/33  | 583,463           | 0.01            | USD 515,000  | AstraZeneca PLC, 3.000%, 28/05/51            | 529,456      | 0.01            |
| CHF 300,000  | Zuercher Kantonalbank, 0.250%, 27/01/26                                     | 333,030           | 0.01            | EUR 100,000  | Aviva PLC, 1.875%, 13/11/27                  | 132,254      | 0.00            |
| <b>Total Switzerland</b>   |   | <b>19,604,513</b> | <b>0.42</b>     | EUR 100,000  | Aviva PLC, 3.375%, 04/12/45                  | 132,394      | 0.00            |
| Thailand   |   |                   |                 | GBP 100,000  | Aviva PLC, 4.375%, 12/09/49                  | 156,651      | 0.00            |
| USD 200,000  | PTTEP Treasury Center Co Ltd, 3.903%, 06/12/59                              | 215,220           | 0.00            | GBP 100,000  | Aviva PLC, 5.125%, 04/06/50                  | 165,007      | 0.00            |
| <b>Total Thailand</b>  |   | <b>215,220</b>    | <b>0.00</b>     | USD 50,000   | AXIS Specialty Finance PLC, 4.000%, 06/12/27 | 55,406       | 0.00            |
| United Arab Emirates   |   |                   |                 | USD 200,000  | BARCLAYS PLC, 1.000%, 10/03/42               | 211,062      | 0.01            |
| USD 200,000  | Abu Dhabi National Energy Co PJSC, 3.625%, 12/01/23                         | 209,592           | 0.01            | USD 200,000  | Barclays PLC, 3.684%, 10/01/23               | 203,392      | 0.01            |
| USD 300,000  | Abu Dhabi National Energy Co PJSC, 4.875%, 23/04/30                         | 362,079           | 0.01            | EUR 100,000  | Barclays PLC, 1.500%, 03/09/23               | 122,939      | 0.00            |
| USD 500,000  | Abu Dhabi Ports Co PJSC, 2.500%, 06/05/31                                   | 509,090           | 0.01            | EUR 100,000  | Barclays PLC, 1.875%, 08/12/23               | 124,378      | 0.00            |
| USD 99,893   | Acwa Power Management And Investments One Ltd, 5.950%, 15/12/39             | 119,240           | 0.00            | USD 200,000  | Barclays PLC, 3.650%, 16/03/25               | 216,886      | 0.01            |
| EUR 100,000  | DP World PLC, 2.375%, 25/09/26  | 126,926           | 0.00            | USD 200,000  | Barclays PLC, 3.932%, 07/05/25               | 215,792      | 0.01            |
| USD 300,000  | Emirates NBD Bank PJSC, 2.625%, 18/02/25                                    | 314,406           | 0.01            | EUR 100,000  | Barclays PLC, 0.750%, 09/06/25               | 120,648      | 0.00            |
| <b>Total United Arab Emirates</b>  |   | <b>1,641,333</b>  | <b>0.04</b>     | USD 100,000  | Barclays PLC, 4.375%, 12/01/26               | 112,043      | 0.00            |
| United Kingdom   |   |                   |                 | EUR 100,000  | Barclays PLC, 1.375%, 24/01/26               | 123,516      | 0.00            |
| GBP 100,000  | Affordable Housing Finance PLC, 2.893%, 11/08/43                            | 175,191           | 0.01            | USD 500,000  | Barclays PLC, 2.852%, 07/05/26               | 528,165      | 0.01            |
| EUR 100,000  | Amcor UK Finance PLC, 1.125%, 23/06/27                                      | 123,621           | 0.00            | GBP 100,000  | Barclays PLC, 3.000%, 08/05/26               | 148,387      | 0.00            |
| GBP 100,000  | Anglian Water Services Financing PLC, 4.500%, 05/10/27                      | 165,069           | 0.00            | GBP 200,000  | Barclays PLC, 3.250%, 12/02/27               | 300,590      | 0.01            |
|  |   |                   |                 | USD 100,000  | Barclays PLC, 4.337%, 10/01/28               | 111,764      | 0.00            |
|  |   |                   |                 | GBP 100,000  | Barclays PLC, 3.250%, 17/01/33               | 153,494      | 0.00            |
|  |   |                   |                 | USD 100,000  | Barclays PLC, 4.950%, 10/01/47               | 129,092      | 0.00            |
|  |   |                   |                 | EUR 200,000  | Barclays PLC, 1.125%, perpetual              | 238,480      | 0.01            |
|  |   |                   |                 | USD 200,000  | Barclays PLC, 2.667%, perpetual              | 201,354      | 0.01            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description                                      | Market Value | % of Net Assets | Quantity   | Description  | Market Value | % of Net Assets |
|--|--|--------------|-----------------|--|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 |
| Corporate Bonds - 24.02% (continued)   |  |              |                 | Corporate Bonds - 24.02% (continued)   |  |              |                 |
| United Kingdom (continued)   |  |              |                 | United Kingdom (continued)   |  |              |                 |
| USD 100,000  | BAT International Finance PLC, 3.950%, 15/06/25  | 109,162      | 0.00            | GBP 100,000  | British Telecommunications PLC, 3.125%, 21/11/31       | 149,083      | 0.00            |
| GBP 100,000  | BAT International Finance PLC, 4.000%, 04/09/26  | 152,991      | 0.00            | USD 300,000  | British Telecommunications PLC, 4.500%, perpetual      | 326,451      | 0.01            |
| EUR 100,000  | BAT International Finance PLC, 1.250%, 13/03/27  | 121,927      | 0.00            | GBP 100,000  | Broadgate Financing PLC, 4.999%, 05/10/31              | 158,640      | 0.00            |
| GBP 60,000   | BAT International Finance PLC, 5.750%, 05/07/40  | 108,193      | 0.00            | GBP 100,000  | BUPA Finance PLC, 5.000%, 25/04/23                     | 148,206      | 0.00            |
| USD 150,000  | BAT International Finance PLC, 1.668%, perpetual | 150,186      | 0.00            | GBP 100,000  | Cadent Finance PLC, 2.125%, 22/09/28                   | 143,321      | 0.00            |
| GBP 100,000  | BAT International Finance PLC, 2.250%, perpetual | 138,530      | 0.00            | EUR 100,000  | Cadent Finance PLC, 0.625%, 19/03/30                   | 118,997      | 0.00            |
| EUR 100,000  | BG Energy Capital PLC, 1.250%, 21/11/22          | 120,740      | 0.00            | GBP 300,000  | Cadent Finance PLC, 2.250%, perpetual                  | 413,378      | 0.01            |
| GBP 70,000   | BG Energy Capital PLC, 5.125%, 01/12/25          | 114,653      | 0.00            | GBP 8,664  | Canary Wharf Finance II PLC, 6.455%, 22/10/33          | 14,650       | 0.00            |
| EUR 100,000  | BP Capital Markets PLC, 1.109%, 16/02/23         | 121,436      | 0.00            | GBP 150,000  | Centrica PLC, 4.375%, 13/03/29                         | 246,295      | 0.01            |
| USD 400,000  | BP Capital Markets PLC, 3.643%, 14/05/23         | 422,864      | 0.01            | GBP 100,000  | Channel Link Enterprises Finance PLC, 3.848%, 30/06/50 | 156,025      | 0.00            |
| USD 200,000  | BP Capital Markets PLC, 3.994%, 26/09/23         | 215,590      | 0.01            | GBP 100,000  | Circle Anglia Social Housing PLC, 5.200%, 02/03/44     | 214,853      | 0.01            |
| USD 200,000  | BP Capital Markets PLC, 3.814%, 10/02/24         | 216,380      | 0.01            | EUR 100,000  | Coca-Cola European Partners PLC, 1.750%, 26/05/28      | 129,446      | 0.00            |
| EUR 100,000  | BP Capital Markets PLC, 1.876%, 07/04/24         | 125,290      | 0.00            | EUR 100,000  | Coca-Cola European Partners PLC, 0.200%, 02/12/28      | 117,044      | 0.00            |
| EUR 100,000  | BP Capital Markets PLC, 1.953%, 03/03/25         | 127,314      | 0.00            | EUR 100,000  | Coca-Cola European Partners PLC, 0.700%, 12/09/31      | 118,359      | 0.00            |
| EUR 100,000  | BP Capital Markets PLC, 1.077%, 26/06/25         | 123,488      | 0.00            | GBP 100,000  | Community Finance Co 1 PLC, 5.017%, 31/07/34           | 183,099      | 0.01            |
| USD 100,000  | BP Capital Markets PLC, 3.279%, 19/09/27         | 109,490      | 0.00            | GBP 100,000  | Compass Group PLC, 2.000%, 03/07/29                    | 145,395      | 0.00            |
| EUR 300,000  | BP Capital Markets PLC, 0.831%, 08/11/27         | 366,806      | 0.01            | GBP 100,000  | Coventry Building Society, 1.875%, 24/10/23            | 141,860      | 0.00            |
| EUR 100,000  | BP Capital Markets PLC, 2.519%, 07/04/28         | 135,508      | 0.00            | EUR 100,000  | Coventry Building Society, 0.500%, 12/01/24            | 121,135      | 0.00            |
| EUR 100,000  | BP Capital Markets PLC, 1.637%, 26/06/29         | 128,632      | 0.00            | GBP 46,811   | CTRL Section 1 Finance PLC, 5.234%, 02/05/35           | 87,587       | 0.00            |
| EUR 100,000  | BP Capital Markets PLC, 1.231%, 08/05/31         | 123,617      | 0.00            | USD 200,000  | Diageo Capital PLC, 2.125%, 24/10/24                   | 208,932      | 0.01            |
| EUR 100,000  | BP Capital Markets PLC, 2.822%, 07/04/32         | 142,476      | 0.00            | USD 200,000  | Diageo Capital PLC, 2.375%, 24/10/29                   | 207,248      | 0.01            |
| EUR 100,000  | BP Capital Markets PLC, 1.104%, 15/11/34         | 119,002      | 0.00            | USD 35,000   | Diageo Capital PLC, 5.875%, 30/09/36                   | 49,909       | 0.00            |
| EUR 200,000  | BP Capital Markets PLC, 1.876%, perpetual        | 250,581      | 0.01            | GBP 100,000  | Diageo Finance PLC, 1.750%, 12/10/26                   | 143,609      | 0.00            |
| EUR 200,000  | British Telecommunications PLC, 1.125%, 10/03/23 | 242,566      | 0.01            | EUR 100,000  | Diageo Finance PLC, 1.875%, 27/03/27                   | 130,441      | 0.00            |
| EUR 100,000  | British Telecommunications PLC, 0.500%, 12/09/25 | 120,227      | 0.00            | EUR 100,000  | Diageo Finance PLC, 2.500%, 27/03/32                   | 142,154      | 0.00            |
| USD 200,000  | British Telecommunications PLC, 5.125%, 04/12/28 | 238,524      | 0.01            | EUR 100,000  | DS Smith PLC, 1.375%, 26/07/24                         | 122,928      | 0.00            |
| EUR 100,000  | British Telecommunications PLC, 1.125%, 12/09/29 | 122,192      | 0.00            | EUR 100,000  | DS Smith PLC, 0.875%, 12/09/26                         | 121,194      | 0.00            |
| USD 125,000  | British Telecommunications PLC, 9.625%, 15/12/30 | 193,839      | 0.01            | GBP 100,000  | DWR Cymru Financing UK PLC, 1.625%, 31/03/26           | 140,380      | 0.00            |
|  |  |              |                 | GBP 100,000  | DWR Cymru Financing UK PLC, 1.375%, 31/03/33           | 135,588      | 0.00            |
|  |  |              |                 | GBP 200,000  | Eastern Power Networks PLC, 1.875%, 01/06/35           | 273,030      | 0.01            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description  | Market Value | % of Net Assets | Quantity   | Description   | Market Value | % of Net Assets |
|--|--|--------------|-----------------|--|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |              |                 |
| Corporate Bonds - 24.02% (continued)   |  |              |                 | Corporate Bonds - 24.02% (continued)   |   |              |                 |
| United Kingdom (continued)   |  |              |                 | United Kingdom (continued)   |   |              |                 |
| EUR 100,000  | easyJet PLC, 1.125%, 18/10/23                      | 120,690      | 0.00            | GBP 100,000  | HSBC Holdings PLC, 2.256%, 13/11/26                       | 143,440      | 0.00            |
| GBP 100,000  | Eversholt Funding PLC, 6.697%, 22/02/35            | 178,626      | 0.01            | USD 250,000  | HSBC Holdings PLC, 4.375%, 23/11/26                       | 282,115      | 0.01            |
| GBP 100,000  | Experian Finance PLC, 2.125%, 27/09/24             | 143,479      | 0.00            | USD 100,000  | HSBC Holdings PLC, 4.041%, 13/03/28                       | 110,916      | 0.00            |
| USD 300,000  | Experian Finance PLC, 2.750%, 08/03/30             | 310,698      | 0.01            | GBP 300,000  | HSBC Holdings PLC, 3.000%, 22/07/28                       | 447,010      | 0.01            |
| GBP 100,000  | Firstgroup PLC, 5.250%, 29/11/22                   | 147,019      | 0.00            | GBP 100,000  | HSBC Holdings PLC, 2.625%, 16/08/28                       | 146,727      | 0.00            |
| EUR 900,000  | Gazprom PJSC via Gaz Finance PLC, 2.950%, 15/04/25 | 994,956      | 0.02            | GBP 150,000  | HSBC Holdings PLC, 6.750%, 11/09/28                       | 270,871      | 0.01            |
| EUR 100,000  | GlaxoSmithKline Capital PLC, zero coupon, 23/09/23 | 119,240      | 0.00            | USD 200,000  | HSBC Holdings PLC, 4.583%, 19/06/29                       | 231,170      | 0.01            |
| EUR 18,000   | GlaxoSmithKline Capital PLC, 4.000%, 16/06/25      | 24,833       | 0.00            | USD 500,000  | HSBC Holdings PLC, 4.950%, 31/03/30                       | 603,430      | 0.01            |
| EUR 100,000  | GlaxoSmithKline Capital PLC, 1.250%, 21/05/26      | 125,874      | 0.00            | USD 200,000  | HSBC Holdings PLC, 2.848%, 04/06/31                       | 207,544      | 0.01            |
| GBP 100,000  | GlaxoSmithKline Capital PLC, 3.375%, 20/12/27      | 157,224      | 0.00            | USD 200,000  | HSBC Holdings PLC, 2.357%, 18/08/31                       | 200,114      | 0.01            |
| GBP 200,000  | GlaxoSmithKline Capital PLC, 1.250%, 12/10/28      | 275,428      | 0.01            | USD 200,000  | HSBC Holdings PLC, 6.500%, 02/05/36                       | 275,518      | 0.01            |
| EUR 300,000  | GlaxoSmithKline Capital PLC, 1.750%, 21/05/30      | 397,395      | 0.01            | GBP 100,000  | HSBC Holdings PLC, 6.000%, 29/03/40                       | 198,831      | 0.01            |
| GBP 100,000  | GlaxoSmithKline Capital PLC, 1.625%, 12/05/35      | 133,973      | 0.00            | USD 300,000  | HSBC Holdings PLC, 6.100%, 14/01/42                       | 436,536      | 0.01            |
| GBP 150,000  | GlaxoSmithKline Capital PLC, 4.250%, 18/12/45      | 295,206      | 0.01            | USD 200,000  | Imperial Brands Finance PLC, 4.250%, 21/07/25             | 220,182      | 0.01            |
| USD 250,000  | GlaxoSmithKline Capital PLC, 0.534%, perpetual     | 250,392      | 0.01            | EUR 200,000  | Imperial Brands Finance PLC, 2.125%, 12/02/27             | 254,072      | 0.01            |
| GBP 200,000  | Grainger PLC, 3.000%, perpetual                    | 291,478      | 0.01            | EUR 100,000  | Informa PLC, 1.250%, 22/04/28                             | 120,754      | 0.00            |
| GBP 97,400   | Greene King Finance PLC, 3.593%, 15/03/35          | 142,523      | 0.00            | GBP 100,000  | InterContinental Hotels Group PLC, 2.125%, 24/08/26       | 140,507      | 0.00            |
| GBP 77,583   | Greene King Finance PLC, 4.064%, 15/03/35          | 117,397      | 0.00            | EUR 100,000  | InterContinental Hotels Group PLC, 2.125%, 15/05/27       | 127,718      | 0.00            |
| GBP 100,000  | Guinness Partnership Ltd, 2.000%, 22/04/55         | 138,204      | 0.00            | USD 100,000  | Invesco Finance PLC, 3.750%, 15/01/26                     | 110,753      | 0.00            |
| GBP 100,000  | Hammerson PLC, 3.500%, 27/10/25                    | 145,364      | 0.00            | GBP 38,464   | Juturna European Loan Conduit No 16 PLC, 5.064%, 10/08/33 | 65,447       | 0.00            |
| CAD 300,000  | Heathrow Funding Ltd, 2.694%, perpetual            | 246,360      | 0.01            | GBP 100,000  | Land Securities Capital Markets PLC, 2.625%, 22/09/37     | 147,912      | 0.00            |
| GBP 100,000  | High Speed Rail Finance 1 PLC, 4.375%, 01/11/38    | 174,121      | 0.01            | GBP 50,000   | LCR Finance PLC, 4.500%, 07/12/28                         | 87,033       | 0.00            |
| USD 300,000  | HSBC Holdings PLC, 3.033%, 22/11/23                | 310,740      | 0.01            | GBP 150,000  | LCR Finance PLC, 5.100%, 07/03/51                         | 387,822      | 0.01            |
| EUR 200,000  | HSBC Holdings PLC, 0.875%, 06/09/24                | 244,013      | 0.01            | EUR 100,000  | Leeds Building Society, 0.500%, 03/07/24                  | 121,469      | 0.00            |
| USD 200,000  | HSBC Holdings PLC, 3.803%, 11/03/25                | 215,054      | 0.01            | GBP 100,000  | Legal & General Group PLC, 5.375%, 27/10/45               | 159,160      | 0.00            |
| USD 500,000  | HSBC Holdings PLC, 0.976%, 24/05/25                | 499,730      | 0.01            | GBP 100,000  | Legal & General Group PLC, 3.750%, 26/11/49               | 150,403      | 0.00            |
| EUR 200,000  | HSBC Holdings PLC, 3.000%, 30/06/25                | 262,471      | 0.01            | GBP 100,000  | Liberty Living Finance PLC, 3.375%, 28/11/29              | 151,892      | 0.00            |
| USD 200,000  | HSBC Holdings PLC, 4.300%, 08/03/26                | 225,772      | 0.01            | EUR 400,000  | Lloyds Bank Corporate Markets PLC, 0.250%, 04/10/22       | 478,060      | 0.01            |
| USD 200,000  | HSBC Holdings PLC, 3.900%, 25/05/26                | 222,294      | 0.01            | GBP 100,000  | Lloyds Bank Corporate Markets PLC, 1.750%, 11/07/24       | 141,798      | 0.00            |
| USD 200,000  | HSBC Holdings PLC, 2.099%, 04/06/26                | 205,716      | 0.01            |  |   |              |                 |



## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description  | Market Value | % of Net Assets | Quantity   | Description   | Market Value | % of Net Assets |
|--|--|--------------|-----------------|--|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |              |                 |
| Corporate Bonds - 24.02% (continued)   |  |              |                 | Corporate Bonds - 24.02% (continued)   |   |              |                 |
| United Kingdom (continued)   |  |              |                 | United Kingdom (continued)   |   |              |                 |
| EUR 100,000  | Lloyds Bank Corporate Markets PLC, 0.375%, 28/01/25    | 120,219      | 0.00            | EUR 200,000  | Motability Operations Group PLC, 0.375%, 03/01/26             | 241,241      | 0.01            |
| EUR 100,000  | Lloyds Bank PLC, 4.875%, 13/01/23                      | 128,299      | 0.00            | GBP 100,000  | Motability Operations Group PLC, 4.375%, 08/02/27             | 163,332      | 0.00            |
| EUR 100,000  | Lloyds Bank PLC, 0.500%, 11/04/23                      | 120,502      | 0.00            | GBP 100,000  | Motability Operations Group PLC, 2.375%, 03/07/39             | 148,031      | 0.00            |
| GBP 100,000  | Lloyds Bank PLC, 7.625%, 22/04/25                      | 171,323      | 0.00            | GBP 100,000  | Motability Operations Group PLC, 1.500%, perpetual            | 128,295      | 0.00            |
| EUR 600,000  | Lloyds Bank PLC, 0.125%, 18/06/26                      | 718,958      | 0.02            | GBP 300,000  | National Grid Electricity Transmission PLC, 1.125%, perpetual | 404,621      | 0.01            |
| GBP 100,000  | Lloyds Bank PLC, 4.875%, 30/03/27                      | 169,784      | 0.00            | GBP 100,000  | National Grid Gas PLC, 1.125%, perpetual                      | 126,331      | 0.00            |
| GBP 100,000  | Lloyds Bank PLC, 6.000%, 08/02/29                      | 188,495      | 0.01            | EUR 100,000  | National Grid PLC, 0.163%, 20/01/28                           | 116,655      | 0.00            |
| GBP 100,000  | Lloyds Bank PLC, 6.500%, 17/09/40                      | 236,245      | 0.01            | EUR 155,000  | National Grid PLC, 0.553%, 18/09/29                           | 183,497      | 0.01            |
| USD 200,000  | Lloyds Banking Group PLC, 4.050%, 16/08/23             | 214,366      | 0.01            | GBP 100,000  | National Westminster Bank PLC, 5.125%, 13/01/24               | 154,507      | 0.00            |
| EUR 200,000  | Lloyds Banking Group PLC, 0.625%, 15/01/24             | 239,965      | 0.01            | EUR 100,000  | Nationwide Building Society, 0.500%, 23/02/24                 | 121,422      | 0.00            |
| USD 200,000  | Lloyds Banking Group PLC, 3.900%, 12/03/24             | 216,672      | 0.01            | USD 200,000  | Nationwide Building Society, 4.363%, 01/08/24                 | 214,472      | 0.01            |
| USD 200,000  | Lloyds Banking Group PLC, 4.582%, 10/12/25             | 224,738      | 0.01            | EUR 500,000  | Nationwide Building Society, 0.250%, 22/07/25                 | 598,921      | 0.01            |
| GBP 200,000  | Lloyds Banking Group PLC, 1.875%, 15/01/26             | 283,004      | 0.01            | GBP 100,000  | Nationwide Building Society, 5.625%, 28/01/26                 | 169,060      | 0.00            |
| USD 200,000  | Lloyds Banking Group PLC, 4.650%, 24/03/26             | 226,240      | 0.01            | USD 100,000  | Nationwide Building Society, 4.000%, 14/09/26                 | 110,388      | 0.00            |
| EUR 400,000  | Lloyds Banking Group PLC, 3.500%, 01/04/26             | 533,774      | 0.01            | EUR 300,000  | Nationwide Building Society, 1.125%, 31/05/28                 | 385,157      | 0.01            |
| USD 100,000  | Lloyds Banking Group PLC, 3.750%, 11/01/27             | 110,360      | 0.00            | EUR 200,000  | Nationwide Building Society, 2.250%, 25/06/29                 | 279,398      | 0.01            |
| EUR 100,000  | Lloyds Banking Group PLC, 1.750%, 07/09/28             | 122,796      | 0.00            | EUR 100,000  | Nationwide Building Society, 2.000%, 25/07/29                 | 124,782      | 0.00            |
| USD 300,000  | Lloyds Banking Group PLC, 3.574%, 07/11/28             | 327,696      | 0.01            | GBP 200,000  | Nationwide Building Society, 1.000%, perpetual                | 278,589      | 0.01            |
| GBP 100,000  | London & Quadrant Housing Trust, 2.625%, 05/05/26      | 148,278      | 0.00            | USD 500,000  | Nationwide Building Society, 0.550%, perpetual                | 497,885      | 0.01            |
| GBP 100,000  | London & Quadrant Housing Trust, 3.125%, 28/02/53      | 165,934      | 0.00            | EUR 100,000  | Natwest Markets PLC, 1.125%, 14/06/23                         | 121,659      | 0.00            |
| EUR 100,000  | London Stock Exchange Group PLC, 1.750%, 06/12/27      | 130,119      | 0.00            | USD 200,000  | NatWest Markets PLC, 3.625%, 29/09/22                         | 207,998      | 0.01            |
| GBP 24,437   | Longstone Finance PLC, 4.791%, 19/04/30                | 38,971       | 0.00            | EUR 200,000  | NatWest Markets PLC, 1.000%, 28/05/24                         | 244,753      | 0.01            |
| USD 300,000  | LSEGA Financing PLC, 2.000%, 06/04/28                  | 303,342      | 0.01            | GBP 70,000   | Network Rail Infrastructure Finance PLC, 4.750%, 22/01/24     | 107,583      | 0.00            |
| GBP 100,000  | M&G PLC, 6.340%, 19/12/63                              | 181,296      | 0.01            | GBP 150,000  | Network Rail Infrastructure Finance PLC, 4.375%, 09/12/30     | 270,655      | 0.01            |
| GBP 100,000  | Manchester Airport Group Funding PLC, 4.750%, 31/03/34 | 171,728      | 0.00            | GBP 300,000  | Northern Powergrid Northeast PLC, 1.875%, 16/06/62            | 392,565      | 0.01            |
| GBP 100,000  | Manchester Airport Group Funding PLC, 2.875%, 31/03/39 | 140,746      | 0.00            | GBP 100,000  | Northumbrian Water Finance PLC, 5.125%, 23/01/42              | 205,918      | 0.01            |
| GBP 100,000  | Manchester Airport Group Funding PLC, 2.875%, 30/09/44 | 138,706      | 0.00            | GBP 100,000  | Notting Hill Genesis, 4.375%, 20/02/54                        | 205,672      | 0.01            |
| EUR 100,000  | Mondi Finance PLC, 1.625%, 27/04/26                    | 126,546      | 0.00            | EUR 100,000  | Omnicom Finance Holdings PLC, 1.400%, 08/07/31                | 127,405      | 0.00            |
| EUR 100,000  | Motability Operations Group PLC, 1.625%, 09/06/23      | 122,976      | 0.00            |  |   |              |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description   | Market Value | % of Net Assets | Quantity   | Description   | Market Value | % of Net Assets |
|--|---|--------------|-----------------|--|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |              |                 |
| Corporate Bonds - 24.02% (continued)   |   |              |                 | Corporate Bonds - 24.02% (continued)   |   |              |                 |
| United Kingdom (continued)   |   |              |                 | United Kingdom (continued)   |   |              |                 |
| GBP 100,000  | Orbit Capital PLC, 3.375%, 14/06/48                       | 168,925      | 0.00            | USD 100,000  | Sky PLC, 3.750%, 16/09/24                               | 109,288      | 0.00            |
| GBP 100,000  | Peabody Capital No 2 Plc, 4.625%, 12/12/53                | 215,785      | 0.01            | USD 50,000   | Smith & Nephew PLC, 2.032%, 14/10/30                    | 48,991       | 0.00            |
| GBP 300,000  | Pension Insurance Corp PLC, 4.625%, perpetual             | 475,295      | 0.01            | EUR 100,000  | Smiths Group PLC, 2.000%, 23/02/27                      | 128,616      | 0.00            |
| GBP 100,000  | Places for People Homes Ltd, 3.625%, 22/11/28             | 158,193      | 0.00            | GBP 100,000  | Society of Lloyd's, 4.750%, 30/10/24                    | 153,043      | 0.00            |
| GBP 300,000  | Prs Finance PLC, 2.000%, 23/01/29                         | 443,408      | 0.01            | GBP 50,000   | South Eastern Power Networks PLC, 6.375%, 12/11/31      | 99,270       | 0.00            |
| USD 300,000  | Reckitt Benckiser Treasury Services PLC, 2.750%, 26/06/24 | 316,839      | 0.01            | GBP 100,000  | Southern Gas Networks PLC, 4.875%, 05/10/23             | 150,936      | 0.00            |
| USD 200,000  | Reckitt Benckiser Treasury Services PLC, 3.000%, 26/06/27 | 216,300      | 0.01            | GBP 100,000  | Sovereign Housing Capital PLC, 2.375%, 04/11/48         | 147,734      | 0.00            |
| EUR 100,000  | Rentokil Initial PLC, 0.950%, 22/11/24                    | 122,276      | 0.00            | GBP 100,000  | SP Transmission PLC, 2.000%, 13/11/31                   | 141,872      | 0.00            |
| USD 100,000  | Rio Tinto Finance USA PLC, 4.125%, 21/08/42               | 121,871      | 0.00            | EUR 100,000  | SSE PLC, 0.875%, 06/09/25                               | 122,654      | 0.00            |
| GBP 300,000  | RL Finance Bonds NO 4 PLC, 4.875%, 07/10/49               | 473,032      | 0.01            | GBP 150,000  | SSE PLC, 8.375%, 20/11/28                               | 303,524      | 0.01            |
| USD 200,000  | Royal Bank of Scotland Group PLC, 3.875%, 12/09/23        | 213,650      | 0.01            | EUR 100,000  | SSE PLC, 1.750%, 16/04/30                               | 129,730      | 0.00            |
| USD 200,000  | Royal Bank of Scotland Group PLC, 4.519%, 25/06/24        | 214,708      | 0.01            | EUR 100,000  | Standard Chartered PLC, 0.750%, 03/10/23                | 119,905      | 0.00            |
| USD 200,000  | Royal Bank of Scotland Group PLC, 4.269%, 22/03/25        | 217,020      | 0.01            | USD 200,000  | Standard Chartered PLC, 5.200%, 26/01/24                | 219,334      | 0.01            |
| GBP 300,000  | Royal Bank of Scotland Group PLC, 2.875%, 19/09/26        | 440,640      | 0.01            | USD 300,000  | Standard Chartered PLC, 2.819%, 30/01/26                | 314,859      | 0.01            |
| USD 200,000  | Royal Bank of Scotland Group PLC, 4.892%, 18/05/29        | 234,266      | 0.01            | USD 500,000  | Standard Chartered PLC, 1.456%, 14/01/27                | 495,350      | 0.01            |
| GBP 100,000  | Sanctuary Capital PLC, 5.000%, 26/04/47                   | 218,750      | 0.01            | USD 100,000  | Standard Chartered PLC, 4.300%, 19/02/27                | 109,571      | 0.00            |
| USD 200,000  | Santander UK Group Holdings PLC, 3.571%, 10/01/23         | 203,194      | 0.01            | EUR 100,000  | Standard Chartered PLC, 1.625%, 03/10/27                | 126,485      | 0.00            |
| EUR 100,000  | Santander UK Group Holdings PLC, 1.125%, 08/09/23         | 121,784      | 0.00            | EUR 100,000  | Standard Chartered PLC, 0.850%, 27/01/28                | 121,560      | 0.00            |
| USD 200,000  | Santander UK Group Holdings PLC, 1.089%, 15/03/25         | 200,766      | 0.01            | USD 300,000  | Standard Chartered PLC, 4.866%, 15/03/33                | 333,084      | 0.01            |
| GBP 100,000  | Santander UK Group Holdings PLC, 3.625%, 14/01/26         | 151,824      | 0.00            | GBP 100,000  | Standard Chartered PLC, 5.125%, 06/06/34                | 175,610      | 0.01            |
| USD 100,000  | Santander UK PLC, 4.000%, 13/03/24                        | 108,953      | 0.00            | USD 500,000  | Standard Chartered PLC, 0.991%, perpetual               | 498,825      | 0.01            |
| EUR 300,000  | Santander UK PLC, 0.100%, 12/05/24                        | 360,345      | 0.01            | GBP 32,598   | Telereal Securitisation PLC, 5.948%, 10/12/31           | 55,853       | 0.00            |
| GBP 100,000  | Santander UK PLC, 5.750%, 02/03/26                        | 170,435      | 0.00            | EUR 200,000  | Tesco Corporate Treasury Services PLC, 1.375%, 24/10/23 | 244,540      | 0.01            |
| GBP 100,000  | Santander UK PLC, 5.250%, 16/02/29                        | 181,115      | 0.01            | GBP 94,921   | Tesco Property Finance 3 PLC, 5.744%, 13/04/40          | 175,345      | 0.01            |
| GBP 100,000  | Scottish Widows Ltd, 5.500%, 16/06/23                     | 149,978      | 0.00            | GBP 100,000  | Thames Water Utilities Finance PLC, 3.500%, 25/02/28    | 154,054      | 0.00            |
| GBP 100,000  | Segro PLC, 2.375%, 11/10/29                               | 148,622      | 0.00            | GBP 100,000  | THFC Funding No 3 PLC, 5.200%, 11/10/43                 | 210,381      | 0.01            |
| GBP 100,000  | Severn Trent Utilities Finance PLC, 3.625%, 16/01/26      | 154,238      | 0.00            | GBP 100,000  | Transport for London, 3.625%, 15/05/45                  | 175,323      | 0.01            |
| GBP 300,000  | Severn Trent Utilities Finance PLC, 2.000%, perpetual     | 407,742      | 0.01            | GBP 100,000  | Unilever PLC, 1.375%, 15/09/24                          | 141,683      | 0.00            |
| EUR 100,000  | Sky Ltd, 1.875%, 24/11/23                                 | 124,531      | 0.00            | GBP 100,000  | United Utilities Water Finance PLC, 2.000%, 14/02/25    | 143,971      | 0.00            |
| USD 200,000  | Sky PLC, 3.125%, 26/11/22                                 | 207,584      | 0.01            | GBP 100,000  | United Utilities Water Finance PLC, 0.875%, perpetual   | 132,368      | 0.00            |
|  |   |              |                 | GBP 100,000  | University of Leeds, 3.125%, 19/12/50                   | 170,261      | 0.00            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description  | Market Value      | % of Net Assets | Quantity   | Description                               | Market Value | % of Net Assets |
|--|--|-------------------|-----------------|--|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |                   |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |              |                 |
| Corporate Bonds - 24.02% (continued)   |  |                   |                 | Corporate Bonds - 24.02% (continued)   |   |              |                 |
| United Kingdom (continued)   |  |                   |                 | United States  |   |              |                 |
| GBP 100,000  | University of Oxford, 2.544%, perpetual                        | 173,444           | 0.01            | USD 200,000  | 3M Co, 2.250%, 15/03/23                   | 206,238      | 0.01            |
| GBP 100,000  | Virgin Money UK PLC, 4.000%, 03/09/27                          | 153,142           | 0.00            | EUR 100,000  | 3M Co, 0.950%, 15/05/23                   | 121,514      | 0.00            |
| EUR 100,000  | Vodafone Group PLC, 1.750%, 25/08/23                           | 123,887           | 0.00            | USD 100,000  | 3M Co, 2.000%, 14/02/25                   | 104,180      | 0.00            |
| EUR 100,000  | Vodafone Group PLC, 1.875%, 11/09/25                           | 127,517           | 0.00            | EUR 100,000  | 3M Co, 1.500%, 09/11/26                   | 128,276      | 0.00            |
| EUR 100,000  | Vodafone Group PLC, 1.125%, 20/11/25                           | 124,250           | 0.00            | USD 100,000  | 3M Co, 2.375%, 26/08/29                   | 104,809      | 0.00            |
| EUR 100,000  | Vodafone Group PLC, 2.200%, 25/08/26                           | 131,149           | 0.00            | USD 200,000  | 3M Co, 3.625%, 15/10/47                   | 231,508      | 0.01            |
| EUR 300,000  | Vodafone Group PLC, 0.900%, 24/11/26                           | 370,478           | 0.01            | USD 60,000   | 3M Co, 3.250%, 26/08/49                   | 65,563       | 0.00            |
| USD 55,000   | Vodafone Group PLC, 4.375%, 30/05/28                           | 63,979            | 0.00            | USD 500,000  | 7-Eleven Inc, 0.950%, 10/02/26            | 490,850      | 0.01            |
| USD 15,000   | Vodafone Group PLC, 7.875%, 15/02/30                           | 21,456            | 0.00            | USD 300,000  | 7-Eleven Inc, 2.500%, 10/02/41            | 279,036      | 0.01            |
| EUR 100,000  | Vodafone Group PLC, 1.625%, 24/11/30                           | 129,452           | 0.00            | USD 70,000   | Abbott Laboratories, 3.400%, 30/11/23     | 74,611       | 0.00            |
| USD 225,000  | Vodafone Group PLC, 6.150%, 27/02/37                           | 311,668           | 0.01            | USD 150,000  | Abbott Laboratories, 2.950%, 15/03/25     | 161,152      | 0.00            |
| USD 200,000  | Vodafone Group PLC, 4.375%, 19/02/43                           | 233,388           | 0.01            | USD 140,000  | Abbott Laboratories, 3.875%, 15/09/25     | 156,230      | 0.00            |
| USD 50,000   | Vodafone Group PLC, 5.250%, 30/05/48                           | 65,542            | 0.00            | USD 85,000   | Abbott Laboratories, 3.750%, 30/11/26     | 96,149       | 0.00            |
| USD 150,000  | Vodafone Group PLC, 4.875%, 19/06/49                           | 189,141           | 0.01            | USD 545,000  | Abbott Laboratories, 1.150%, 30/01/28     | 534,198      | 0.01            |
| GBP 100,000  | Vodafone Group PLC, 3.375%, 08/08/49                           | 159,202           | 0.00            | USD 40,000   | Abbott Laboratories, 1.400%, 30/06/30     | 38,691       | 0.00            |
| USD 100,000  | Vodafone Group PLC, 5.125%, 19/06/59                           | 130,498           | 0.00            | USD 100,000  | Abbott Laboratories, 4.750%, 30/11/36     | 128,787      | 0.00            |
| GBP 100,000  | Wales & West Utilities Finance PLC, 3.000%, 03/08/38           | 156,213           | 0.00            | USD 17,000   | Abbott Laboratories, 6.150%, 30/11/37     | 25,046       | 0.00            |
| GBP 100,000  | Wellcome Trust Ltd, 4.000%, 09/05/59                           | 238,220           | 0.01            | USD 100,000  | Abbott Laboratories, 5.300%, 27/05/40     | 138,733      | 0.00            |
| GBP 100,000  | Western Power Distribution East Midlands PLC, 5.250%, 17/01/23 | 147,968           | 0.00            | USD 200,000  | AbbVie Inc, 2.900%, 06/11/22              | 206,638      | 0.01            |
| GBP 100,000  | Western Power Distribution PLC, 3.625%, 06/11/23               | 146,251           | 0.00            | USD 70,000   | AbbVie Inc, 3.200%, 06/11/22              | 72,279       | 0.00            |
| GBP 100,000  | Western Power Distribution South West PLC, 2.375%, 16/05/29    | 146,191           | 0.00            | USD 95,000   | AbbVie Inc, 2.300%, 21/11/22              | 97,514       | 0.00            |
| GBP 200,000  | Westfield Stratford City Finance NO 2 PLC, 1.642%, perpetual   | 279,260           | 0.01            | USD 50,000   | AbbVie Inc, 2.850%, 14/05/23              | 52,057       | 0.00            |
| GBP 100,000  | Wm Morrison Supermarkets PLC, 3.500%, 27/07/26                 | 144,274           | 0.00            | USD 105,000  | AbbVie Inc, 3.750%, 14/11/23              | 112,673      | 0.00            |
| USD 100,000  | WPP Finance 2010, 3.625%, 07/09/22                             | 103,618           | 0.00            | EUR 200,000  | AbbVie Inc, 1.375%, 17/05/24              | 246,243      | 0.01            |
| EUR 100,000  | WPP Finance 2013, 3.000%, 20/11/23                             | 127,601           | 0.00            | USD 200,000  | AbbVie Inc, 3.850%, 15/06/24              | 216,852      | 0.01            |
| EUR 200,000  | Yorkshire Building Society, 0.125%, 08/05/24                   | 240,292           | 0.01            | USD 130,000  | AbbVie Inc, 2.600%, 21/11/24              | 137,129      | 0.00            |
| EUR 100,000  | Yorkshire Building Society, 0.500%, 01/07/28                   | 119,236           | 0.00            | USD 1,140,000  | AbbVie Inc, 3.800%, 15/03/25              | 1,246,750    | 0.03            |
| GBP 100,000  | Yorkshire Water Finance PLC, 1.750%, 26/11/26                  | 141,972           | 0.00            | USD 175,000  | AbbVie Inc, 3.600%, 14/05/25              | 191,042      | 0.01            |
|  |  |                   |                 | USD 100,000  | AbbVie Inc, 3.200%, 14/05/26              | 108,389      | 0.00            |
|  |  |                   |                 | USD 105,000  | AbbVie Inc, 2.950%, 21/11/26              | 112,879      | 0.00            |
|  |  |                   |                 | USD 50,000   | AbbVie Inc, 4.250%, 14/11/28              | 57,981       | 0.00            |
|  |  |                   |                 | EUR 100,000  | AbbVie Inc, 2.625%, 15/11/28              | 136,860      | 0.00            |
|  |  |                   |                 | USD 545,000  | AbbVie Inc, 3.200%, 21/11/29              | 591,516      | 0.01            |
|  |  |                   |                 | USD 170,000  | AbbVie Inc, 4.550%, 15/03/35              | 206,033      | 0.01            |
|  |  |                   |                 | USD 60,000   | AbbVie Inc, 4.500%, 14/05/35              | 72,477       | 0.00            |
|  |  |                   |                 | USD 150,000  | AbbVie Inc, 4.300%, 14/05/36              | 177,946      | 0.00            |
|  |  |                   |                 | USD 605,000  | AbbVie Inc, 4.050%, 21/11/39              | 702,314      | 0.02            |
|  |  |                   |                 | USD 150,000  | AbbVie Inc, 4.400%, 06/11/42              | 182,308      | 0.00            |
|  |  |                   |                 | USD 180,000  | AbbVie Inc, 4.750%, 15/03/45              | 225,567      | 0.01            |
|  |  |                   |                 | USD 100,000  | AbbVie Inc, 4.450%, 14/05/46              | 121,126      | 0.00            |
|  |  |                   |                 | USD 75,000   | AbbVie Inc, 4.875%, 14/11/48              | 97,250       | 0.00            |
|  |  |                   |                 | USD 190,000  | AbbVie Inc, 4.250%, 21/11/49              | 227,808      | 0.01            |
|  |  |                   |                 | USD 150,000  | Activision Blizzard Inc, 3.400%, 15/09/26 | 165,130      | 0.00            |
|  |  |                   |                 | USD 60,000   | Adobe Inc, 3.250%, 01/02/25               | 64,988       | 0.00            |
| <b>Total United Kingdom</b>  |  | <b>59,704,562</b> | <b>1.30</b>     |  |   |              |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description   | Market Value | % of Net Assets | Quantity   | Description                          | Market Value | % of Net Assets |
|--|---|--------------|-----------------|--|--------------------------------------|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |                                      |              |                 |
| Corporate Bonds - 24.02% (continued)   |   |              |                 | Corporate Bonds - 24.02% (continued)   |                                      |              |                 |
| United States (continued)  |   |              |                 | United States (continued)  |                                      |              |                 |
| USD 100,000  | Advocate Health & Hospitals Corp, 3.387%, 15/10/49    | 110,359      | 0.00            | USD 15,000   | Allstate Corp, 5.550%, 09/05/35      | 20,516       | 0.00            |
| USD 100,000  | AEP Texas Inc, 2.400%, 01/10/22                       | 102,268      | 0.00            | USD 150,000  | Allstate Corp, 3.850%, 10/08/49      | 178,234      | 0.00            |
| USD 100,000  | AEP Texas Inc, 3.800%, 01/10/47                       | 109,237      | 0.00            | USD 150,000  | Allstate Corp, 1.450%, perpetual     | 143,392      | 0.00            |
| USD 200,000  | AEP Texas Inc, 4.150%, 01/05/49                       | 233,602      | 0.01            | USD 435,000  | Ally Financial Inc, 3.050%, 05/06/23 | 453,840      | 0.01            |
| USD 70,000   | AEP Transmission Co LLC, 4.250%, 15/09/48             | 86,256       | 0.00            | USD 250,000  | Ally Financial Inc, 5.800%, 01/05/25 | 290,630      | 0.01            |
| USD 200,000  | AEP Transmission Co LLC, 3.800%, 15/06/49             | 231,506      | 0.01            | USD 300,000  | Alphabet Inc, 1.998%, 15/08/26       | 313,911      | 0.01            |
| USD 190,000  | AES Corp, 1.375%, 15/01/26                            | 188,108      | 0.01            | USD 325,000  | Alphabet Inc, 1.100%, 15/08/30       | 308,711      | 0.01            |
| USD 250,000  | AES Corp, 2.450%, 15/01/31                            | 247,587      | 0.01            | EUR 100,000  | Altria Group Inc, 1.000%, 15/02/23   | 120,440      | 0.00            |
| USD 150,000  | Aetna Inc, 2.750%, 15/11/22                           | 154,056      | 0.00            | EUR 100,000  | Altria Group Inc, 1.700%, 15/06/25   | 124,692      | 0.00            |
| USD 55,000   | Aetna Inc, 2.800%, 15/06/23                           | 57,246       | 0.00            | USD 26,000   | Altria Group Inc, 4.400%, 14/02/26   | 29,411       | 0.00            |
| USD 15,000   | Aetna Inc, 6.750%, 15/12/37                           | 22,156       | 0.00            | USD 100,000  | Altria Group Inc, 2.625%, 16/09/26   | 105,225      | 0.00            |
| USD 30,000   | Aetna Inc, 3.875%, 15/08/47                           | 33,699       | 0.00            | USD 255,000  | Altria Group Inc, 4.800%, 14/02/29   | 295,711      | 0.01            |
| USD 50,000   | Affiliated Managers Group Inc, 3.500%, 01/08/25       | 54,350       | 0.00            | USD 50,000   | Altria Group Inc, 3.400%, 06/05/30   | 52,978       | 0.00            |
| USD 220,000  | Aflac Inc, 3.600%, 01/04/30                           | 248,008      | 0.01            | EUR 100,000  | Altria Group Inc, 3.125%, 15/06/31   | 136,555      | 0.00            |
| USD 40,000   | Aflac Inc, 1.125%, perpetual                          | 40,084       | 0.00            | USD 65,000   | Altria Group Inc, 5.800%, 14/02/39   | 80,137       | 0.00            |
| USD 50,000   | Agilent Technologies Inc, 2.750%, 15/09/29            | 52,448       | 0.00            | USD 100,000  | Altria Group Inc, 3.875%, 16/09/46   | 99,152       | 0.00            |
| USD 415,000  | Agilent Technologies Inc, 2.100%, 04/06/30            | 410,858      | 0.01            | USD 275,000  | Altria Group Inc, 5.950%, 14/02/49   | 352,041      | 0.01            |
| USD 65,000   | Agree LP, 2.000%, 15/06/28                            | 64,474       | 0.00            | USD 500,000  | Altria Group Inc, 4.000%, 04/02/61   | 481,915      | 0.01            |
| USD 375,000  | AHS Hospital Corp, 2.780%, perpetual                  | 369,004      | 0.01            | USD 50,000   | Amazon.com Inc, 2.500%, 29/11/22     | 51,321       | 0.00            |
| USD 200,000  | AIG Global Funding, 2.300%, 01/07/22                  | 203,862      | 0.01            | USD 250,000  | Amazon.com Inc, 2.400%, 22/02/23     | 258,187      | 0.01            |
| USD 300,000  | Air Lease Corp, 2.625%, 01/07/22                      | 305,634      | 0.01            | USD 305,000  | Amazon.com Inc, 0.400%, 03/06/23     | 305,656      | 0.01            |
| USD 100,000  | Air Lease Corp, 2.300%, 01/02/25                      | 103,296      | 0.00            | USD 325,000  | Amazon.com Inc, 2.800%, 22/08/24     | 345,891      | 0.01            |
| USD 120,000  | Air Lease Corp, 2.875%, 15/01/26                      | 126,210      | 0.00            | USD 635,000  | Amazon.com Inc, 0.800%, 03/06/25     | 636,238      | 0.01            |
| USD 200,000  | Air Lease Corp, 3.750%, 01/06/26                      | 218,762      | 0.01            | USD 500,000  | Amazon.com Inc, 1.200%, 03/06/27     | 497,425      | 0.01            |
| USD 650,000  | Air Lease Corp, 0.700%, perpetual                     | 646,880      | 0.02            | USD 200,000  | Amazon.com Inc, 3.150%, 22/08/27     | 220,960      | 0.01            |
| USD 50,000   | Air Lease Corp, 1.875%, perpetual                     | 50,046       | 0.00            | USD 150,000  | Amazon.com Inc, 1.650%, 12/05/28     | 151,209      | 0.00            |
| USD 100,000  | Air Products & Chemicals Inc, 3.350%, 31/07/24        | 107,561      | 0.00            | USD 665,000  | Amazon.com Inc, 1.500%, 03/06/30     | 651,620      | 0.02            |
| USD 50,000   | Alabama Power Co, 3.850%, 01/12/42                    | 57,326       | 0.00            | USD 200,000  | Amazon.com Inc, 4.800%, 05/12/34     | 257,624      | 0.01            |
| USD 100,000  | Alabama Power Co, 1.450%, perpetual                   | 95,539       | 0.00            | USD 145,000  | Amazon.com Inc, 3.875%, 22/08/37     | 172,609      | 0.00            |
| USD 100,000  | Albemarle Corp, 4.150%, 01/12/24                      | 109,505      | 0.00            | USD 145,000  | Amazon.com Inc, 4.050%, 22/08/47     | 176,785      | 0.00            |
| USD 100,000  | Alexandria Real Estate Equities Inc, 2.750%, 15/12/29 | 104,561      | 0.00            | USD 270,000  | Amazon.com Inc, 4.250%, 22/08/57     | 345,470      | 0.01            |
| USD 90,000   | Alexandria Real Estate Equities Inc, 3.375%, 15/08/31 | 98,770       | 0.00            | USD 40,000   | Amazon.com Inc, 0.250%, perpetual    | 40,013       | 0.00            |
| USD 350,000  | Alexandria Real Estate Equities Inc, 1.875%, 01/02/33 | 331,264      | 0.01            | USD 570,000  | Amazon.com Inc, 0.450%, perpetual    | 568,894      | 0.01            |
| USD 150,000  | Alexandria Real Estate Equities Inc, 4.000%, 01/02/50 | 173,008      | 0.00            | USD 650,000  | Amazon.com Inc, 1.000%, perpetual    | 650,227      | 0.02            |
| USD 95,000   | Alleghany Corp, 4.900%, 15/09/44                      | 119,168      | 0.00            | USD 650,000  | Amazon.com Inc, 2.100%, perpetual    | 660,939      | 0.02            |
| USD 50,000   | Allegion US Holding Co Inc, 3.200%, 01/10/24          | 53,199       | 0.00            | USD 650,000  | Amazon.com Inc, 2.875%, perpetual    | 671,053      | 0.02            |
| USD 50,000   | Allegion US Holding Co Inc, 3.550%, 01/10/27          | 54,250       | 0.00            |  |                                      |              |                 |
| USD 95,000   | Allstate Corp, 0.750%, 15/12/25                       | 94,171       | 0.00            |  |                                      |              |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description  | Market Value | % of Net Assets | Quantity   | Description   | Market Value | % of Net Assets |
|--|--|--------------|-----------------|--|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |              |                 |
| Corporate Bonds - 24.02% (continued)   |  |              |                 | Corporate Bonds - 24.02% (continued)   |   |              |                 |
| United States (continued)  |  |              |                 | United States (continued)  |   |              |                 |
| USD 150,000  | Amazon.com Inc, 3.100%, perpetual                                      | 157,680      | 0.00            | USD 150,000  | American Tower Corp, 3.950%, 15/03/29   | 168,592      | 0.00            |
| USD 650,000  | Amazon.com Inc, 3.250%, perpetual                                      | 688,109      | 0.02            | EUR 100,000  | American Tower Corp, 0.875%, 21/05/29   | 119,585      | 0.00            |
| USD 630,000  | Amcort Flexibles North America Inc, 2.690%, perpetual                  | 642,279      | 0.01            | USD 265,000  | American Tower Corp, 3.800%, 15/08/29   | 295,565      | 0.01            |
| USD 85,000   | Ameren Illinois Co, 1.550%, 15/11/30                                   | 81,799       | 0.00            | USD 200,000  | American Tower Corp, 2.900%, 15/01/30   | 210,256      | 0.01            |
| USD 150,000  | Ameren Illinois Co, 4.500%, 15/03/49                                   | 192,844      | 0.01            | EUR 130,000  | American Tower Corp, 1.000%, 15/01/32   | 154,633      | 0.00            |
| USD 100,000  | Ameren Illinois Co, 2.900%, perpetual                                  | 101,223      | 0.00            | EUR 100,000  | American Tower Corp, 1.250%, 21/05/33   | 120,412      | 0.00            |
| USD 78,562   | American Airlines 2016-1 Class AA Pass Through Trust, 3.575%, 15/01/28 | 80,659       | 0.00            | USD 500,000  | American Tower Corp, 3.100%, 15/06/50   | 488,875      | 0.01            |
| USD 18,917   | American Airlines 2019-1 Class AA Pass Through Trust, 3.150%, 15/02/32 | 19,377       | 0.00            | USD 100,000  | American Water Capital Corp, 3.850%, 01/03/24                                 | 107,697      | 0.00            |
| USD 50,000   | American Campus Communities Operating Partnership LP, 4.125%, 01/07/24 | 54,496       | 0.00            | USD 135,000  | American Water Capital Corp, 2.950%, 01/09/27                                 | 145,811      | 0.00            |
| USD 100,000  | American Campus Communities Operating Partnership LP, 3.300%, 15/07/26 | 107,523      | 0.00            | USD 100,000  | American Water Capital Corp, 4.000%, 01/12/46                                 | 116,862      | 0.00            |
| USD 100,000  | American Express Co, 3.000%, 30/10/24                                  | 107,249      | 0.00            | USD 50,000   | American Water Capital Corp, 3.750%, 01/09/47                                 | 56,444       | 0.00            |
| USD 550,000  | American Express Co, 4.050%, 03/12/42                                  | 658,207      | 0.02            | USD 600,000  | American Water Capital Corp, 2.300%, perpetual                                | 609,990      | 0.01            |
| USD 300,000  | American Express Credit Corp, 3.300%, 03/05/27                         | 331,941      | 0.01            | USD 600,000  | American Water Capital Corp, 3.250%, perpetual                                | 627,810      | 0.01            |
| USD 150,000  | American Financial Group Inc, 4.500%, 15/06/47                         | 179,583      | 0.00            | USD 150,000  | Ameriprise Financial Inc, 3.700%, 15/10/24                                    | 164,070      | 0.00            |
| USD 300,000  | American Honda Finance Corp, 2.600%, 16/11/22                          | 309,495      | 0.01            | USD 100,000  | AmerisourceBergen Corp, 3.400%, 15/05/24                                      | 106,889      | 0.00            |
| USD 200,000  | American Honda Finance Corp, 2.050%, 10/01/23                          | 205,174      | 0.01            | USD 50,000   | AmerisourceBergen Corp, 3.450%, 15/12/27                                      | 54,561       | 0.00            |
| USD 400,000  | American Honda Finance Corp, 1.950%, 10/05/23                          | 435,028      | 0.01            | USD 50,000   | AmerisourceBergen Corp, 4.300%, 15/12/47                                      | 58,329       | 0.00            |
| USD 300,000  | American Honda Finance Corp, 3.450%, 14/07/23                          | 318,393      | 0.01            | USD 200,000  | Amgen Inc, 3.625%, 22/05/24   | 215,336      | 0.01            |
| EUR 100,000  | American Honda Finance Corp, 0.750%, 17/01/24                          | 121,237      | 0.00            | USD 365,000  | Amgen Inc, 1.900%, 21/02/25   | 377,549      | 0.01            |
| USD 200,000  | American Honda Finance Corp, 2.400%, 27/06/24                          | 210,202      | 0.01            | GBP 100,000  | Amgen Inc, 4.000%, 13/09/29   | 164,596      | 0.00            |
| EUR 200,000  | American International Group Inc, 1.500%, 08/06/23                     | 243,767      | 0.01            | USD 100,000  | Amgen Inc, 2.450%, 21/02/30   | 103,090      | 0.00            |
| USD 200,000  | American International Group Inc, 3.900%, 01/04/26                     | 223,262      | 0.01            | USD 350,000  | Amgen Inc, 3.150%, 21/02/40   | 364,000      | 0.01            |
| USD 500,000  | American International Group Inc, 4.200%, 01/04/28                     | 574,485      | 0.01            | USD 100,000  | Amgen Inc, 4.563%, 15/06/48   | 125,729      | 0.00            |
| USD 150,000  | American Tower Corp, 3.375%, 15/05/24                                  | 160,489      | 0.00            | USD 100,000  | Amgen Inc, 3.375%, 21/02/50   | 105,379      | 0.00            |
| USD 100,000  | American Tower Corp, 2.950%, 15/01/25                                  | 106,233      | 0.00            | USD 300,000  | Amgen Inc, 4.663%, 15/06/51   | 387,444      | 0.01            |
| EUR 100,000  | American Tower Corp, 0.450%, 15/01/27                                  | 118,703      | 0.00            | USD 657,000  | Amgen Inc, 2.770%, perpetual  | 624,439      | 0.01            |
| EUR 160,000  | American Tower Corp, 0.500%, 15/01/28                                  | 188,143      | 0.01            | USD 300,000  | Amphenol Corp, 2.050%, 01/03/25   | 311,148      | 0.01            |
|  |  |              |                 | USD 150,000  | Amphenol Corp, 2.800%, 15/02/30   | 158,757      | 0.00            |
|  |  |              |                 | USD 250,000  | Anheuser-Busch Cos LLC / Anheuser-Busch InBev Worldwide Inc, 3.650%, 01/02/26 | 276,375      | 0.01            |
|  |  |              |                 | USD 100,000  | Anheuser-Busch Cos LLC / Anheuser-Busch InBev Worldwide Inc, 4.700%, 01/02/36 | 122,647      | 0.00            |
|  |  |              |                 | USD 335,000  | Anheuser-Busch Cos LLC / Anheuser-Busch InBev Worldwide Inc, 4.900%, 01/02/46 | 423,745      | 0.01            |
|  |  |              |                 | USD 80,000   | Anheuser-Busch InBev Worldwide Inc, 4.000%, 13/04/28                          | 91,085       | 0.00            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description  | Market Value | % of Net Assets | Quantity   | Description                                  | Market Value | % of Net Assets |
|--|--|--------------|-----------------|--|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 |
| Corporate Bonds - 24.02% (continued)   |  |              |                 | Corporate Bonds - 24.02% (continued)   |  |              |                 |
| United States (continued)  |  |              |                 | United States (continued)  |  |              |                 |
| USD 85,000   | Anheuser-Busch InBev Worldwide Inc, 4.750%, 23/01/29 | 101,245      | 0.00            | AUD 150,000  | Apple Inc, 3.350%, 10/01/24                  | 120,222      | 0.00            |
| USD 300,000  | Anheuser-Busch InBev Worldwide Inc, 3.500%, 01/06/30 | 333,423      | 0.01            | USD 35,000   | Apple Inc, 3.000%, 09/02/24                  | 37,136       | 0.00            |
| USD 65,000   | Anheuser-Busch InBev Worldwide Inc, 4.900%, 23/01/31 | 79,938       | 0.00            | CAD 200,000  | Apple Inc, 2.513%, 19/08/24                  | 168,268      | 0.00            |
| USD 535,000  | Anheuser-Busch InBev Worldwide Inc, 4.375%, 15/04/38 | 637,581      | 0.01            | USD 100,000  | Apple Inc, 1.800%, 11/09/24                  | 103,787      | 0.00            |
| USD 200,000  | Anheuser-Busch InBev Worldwide Inc, 8.200%, 15/01/39 | 331,936      | 0.01            | CHF 100,000  | Apple Inc, 0.375%, 25/11/24                  | 111,247      | 0.00            |
| USD 500,000  | Anheuser-Busch InBev Worldwide Inc, 4.350%, 01/06/40 | 595,005      | 0.01            | USD 300,000  | Apple Inc, 2.750%, 13/01/25                  | 320,745      | 0.01            |
| USD 100,000  | Anheuser-Busch InBev Worldwide Inc, 4.950%, 15/01/42 | 126,129      | 0.00            | USD 200,000  | Apple Inc, 3.200%, 13/05/25                  | 218,080      | 0.01            |
| USD 100,000  | Anheuser-Busch InBev Worldwide Inc, 3.750%, 15/07/42 | 108,942      | 0.00            | EUR 100,000  | Apple Inc, 0.875%, 24/05/25                  | 123,239      | 0.00            |
| USD 35,000   | Anheuser-Busch InBev Worldwide Inc, 4.600%, 15/04/48 | 42,790       | 0.00            | EUR 300,000  | Apple Inc, zero coupon, 15/11/25             | 358,278      | 0.01            |
| USD 133,000  | Anheuser-Busch InBev Worldwide Inc, 4.439%, 06/10/48 | 159,027      | 0.00            | USD 300,000  | Apple Inc, 3.250%, 23/02/26                  | 329,436      | 0.01            |
| USD 350,000  | Anheuser-Busch InBev Worldwide Inc, 5.550%, 23/01/49 | 481,236      | 0.01            | USD 400,000  | Apple Inc, 2.450%, 04/08/26                  | 425,480      | 0.01            |
| USD 300,000  | Anheuser-Busch InBev Worldwide Inc, 4.500%, 01/06/50 | 365,817      | 0.01            | USD 300,000  | Apple Inc, 2.050%, 11/09/26                  | 313,854      | 0.01            |
| USD 100,000  | Anheuser-Busch InBev Worldwide Inc, 4.750%, 15/04/58 | 125,283      | 0.00            | USD 500,000  | Apple Inc, 3.200%, 11/05/27                  | 552,315      | 0.01            |
| USD 245,000  | Anheuser-Busch InBev Worldwide Inc, 5.800%, 23/01/59 | 354,069      | 0.01            | USD 140,000  | Apple Inc, 3.000%, 20/06/27                  | 153,818      | 0.00            |
| USD 100,000  | Anthem Inc, 2.950%, 01/12/22                         | 103,396      | 0.00            | USD 100,000  | Apple Inc, 2.900%, 12/09/27                  | 109,010      | 0.00            |
| USD 100,000  | Anthem Inc, 3.300%, 15/01/23                         | 104,336      | 0.00            | EUR 100,000  | Apple Inc, 1.375%, 24/05/29                  | 129,601      | 0.00            |
| USD 100,000  | Anthem Inc, 3.350%, 01/12/24                         | 107,875      | 0.00            | USD 200,000  | Apple Inc, 2.200%, 11/09/29                  | 208,070      | 0.01            |
| USD 105,000  | Anthem Inc, 2.375%, 15/01/25                         | 109,939      | 0.00            | USD 500,000  | Apple Inc, 1.650%, 11/05/30                  | 495,625      | 0.01            |
| USD 65,000   | Anthem Inc, 3.650%, 01/12/27                         | 72,723       | 0.00            | USD 300,000  | Apple Inc, 2.375%, 08/02/41                  | 291,861      | 0.01            |
| USD 50,000   | Anthem Inc, 4.101%, 01/03/28                         | 57,217       | 0.00            | GBP 100,000  | Apple Inc, 3.600%, 31/07/42                  | 185,707      | 0.01            |
| USD 85,000   | Anthem Inc, 2.250%, 15/05/30                         | 85,738       | 0.00            | USD 150,000  | Apple Inc, 3.450%, 09/02/45                  | 168,232      | 0.00            |
| USD 100,000  | Anthem Inc, 4.650%, 15/08/44                         | 125,239      | 0.00            | USD 100,000  | Apple Inc, 4.650%, 23/02/46                  | 132,688      | 0.00            |
| USD 65,000   | Anthem Inc, 4.375%, 01/12/47                         | 79,296       | 0.00            | USD 135,000  | Apple Inc, 3.850%, 04/08/46                  | 160,350      | 0.00            |
| USD 50,000   | Anthem Inc, 4.550%, 01/03/48                         | 62,670       | 0.00            | USD 215,000  | Apple Inc, 4.250%, 09/02/47                  | 270,747      | 0.01            |
| USD 105,000  | Anthem Inc, 3.125%, 15/05/50                         | 107,407      | 0.00            | USD 65,000   | Apple Inc, 2.950%, 11/09/49                  | 67,397       | 0.00            |
| USD 100,000  | Anthem Inc, 1.500%, perpetual                        | 101,220      | 0.00            | USD 700,000  | Apple Inc, 2.650%, 11/05/50                  | 686,253      | 0.02            |
| USD 100,000  | Anthem Inc, 2.550%, perpetual                        | 103,147      | 0.00            | USD 200,000  | Apple Inc, 0.700%, perpetual                 | 197,802      | 0.01            |
| USD 30,000   | Anthem Inc, 3.600%, perpetual                        | 32,968       | 0.00            | USD 200,000  | Apple Inc, 1.650%, perpetual                 | 196,818      | 0.01            |
| USD 300,000  | Aon Corp, 3.750%, 02/05/29                           | 337,617      | 0.01            | USD 100,000  | Applied Materials Inc, 3.300%, 01/04/27      | 110,579      | 0.00            |
| USD 200,000  | Apollo Management Holdings LP, 4.872%, 15/02/29      | 234,484      | 0.01            | USD 200,000  | Applied Materials Inc, 5.850%, 15/06/41      | 294,438      | 0.01            |
| USD 200,000  | Apollo Management Holdings LP, 4.950%, 14/01/50      | 207,408      | 0.01            | USD 140,000  | Aptiv Corp, 4.150%, 15/03/24                 | 151,794      | 0.00            |
| USD 100,000  | Appalachian Power Co, 3.300%, 01/06/27               | 108,338      | 0.00            | USD 300,000  | Aqua America Inc, 3.566%, 01/05/29           | 331,857      | 0.01            |
| USD 260,000  | Apple Inc, 1.700%, 11/09/22                          | 264,433      | 0.01            | EUR 100,000  | Archer-Daniels-Midland Co, 1.000%, 12/09/25  | 123,896      | 0.00            |
| USD 50,000   | Apple Inc, 2.100%, 12/09/22                          | 51,034       | 0.00            | USD 50,000   | Ares Capital Corp, 3.500%, 10/02/23          | 51,900       | 0.00            |
| EUR 100,000  | Apple Inc, 1.000%, 10/11/22                          | 120,895      | 0.00            | USD 265,000  | Ares Capital Corp, 4.200%, 10/06/24          | 284,833      | 0.01            |
| USD 100,000  | Apple Inc, 2.400%, 13/01/23                          | 103,138      | 0.00            | USD 100,000  | Arizona Public Service Co, 3.150%, 15/05/25  | 107,443      | 0.00            |
| USD 150,000  | Apple Inc, 2.400%, 03/05/23                          | 155,628      | 0.00            | USD 100,000  | Arizona Public Service Co, 3.500%, 01/12/49  | 109,074      | 0.00            |
| USD 500,000  | Apple Inc, 0.750%, 11/05/23                          | 504,145      | 0.01            | USD 40,000   | Arizona Public Service Co, 2.650%, perpetual | 37,860       | 0.00            |
|  |  |              |                 | USD 300,000  | Ascension Health, 3.106%, 15/11/39           | 320,679      | 0.01            |
|  |  |              |                 | USD 50,000   | Ascension Health, 3.945%, 15/11/46           | 61,013       | 0.00            |
|  |  |              |                 | USD 300,000  | Ashtead Capital Inc, 4.125%, 15/08/25        | 307,197      | 0.01            |
|  |  |              |                 | USD 300,000  | Ashtead Capital Inc, 5.250%, 01/08/26        | 312,735      | 0.01            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description  | Market Value | % of Net Assets | Quantity   | Description  | Market Value | % of Net Assets |
|--|--|--------------|-----------------|--|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 |
| Corporate Bonds - 24.02% (continued)   |  |              |                 | Corporate Bonds - 24.02% (continued)   |  |              |                 |
| United States (continued)  |  |              |                 | United States (continued)  |  |              |                 |
| USD 300,000  | Ashtead Capital Inc, 4.375%, 15/08/27              | 314,499      | 0.01            | USD 200,000  | Atmos Energy Corp, 1.500%, 15/01/31  | 189,642      | 0.01            |
| USD 300,000  | Assurant Inc, 4.200%, 27/09/23                     | 322,215      | 0.01            | USD 120,000  | Atmos Energy Corp, 5.500%, 15/06/41  | 160,998      | 0.00            |
| USD 200,000  | Assured Guaranty US Holdings Inc, 5.000%, 01/07/24 | 223,744      | 0.01            | USD 20,000   | Atmos Energy Corp, 4.125%, 15/03/49  | 24,096       | 0.00            |
| USD 580,000  | Astrazeneca Finance LLC, 0.700%, perpetual         | 579,339      | 0.01            | USD 205,000  | Autodesk Inc, 2.850%, 15/01/30   | 216,146      | 0.01            |
| USD 535,000  | Astrazeneca Finance LLC, 1.200%, perpetual         | 533,138      | 0.01            | EUR 100,000  | Autoliv Inc, 0.750%, 26/06/23  | 120,321      | 0.00            |
| USD 520,000  | Astrazeneca Finance LLC, 2.250%, perpetual         | 527,249      | 0.01            | USD 225,000  | Automatic Data Processing Inc, 3.375%, 15/09/25                            | 246,703      | 0.01            |
| EUR 200,000  | AT&T Inc, 2.500%, 15/03/23                         | 246,651      | 0.01            | USD 500,000  | Automatic Data Processing Inc, 1.700%, 15/05/28                            | 504,120      | 0.01            |
| EUR 100,000  | AT&T Inc, 2.750%, 19/05/23                         | 125,191      | 0.00            | USD 40,000   | Automatic Data Processing Inc, 1.250%, 01/09/30                            | 38,210       | 0.00            |
| EUR 300,000  | AT&T Inc, 1.300%, 05/09/23                         | 365,856      | 0.01            | USD 100,000  | AutoZone Inc, 3.750%, 01/06/27   | 111,813      | 0.00            |
| USD 400,000  | AT&T Inc, 0.900%, 25/03/24                         | 400,860      | 0.01            | USD 210,000  | AutoZone Inc, 1.650%, 15/01/31   | 199,851      | 0.01            |
| USD 100,000  | AT&T Inc, 4.450%, 01/04/24                         | 109,266      | 0.00            | USD 100,000  | AvalonBay Communities Inc, 3.500%, 15/11/24                                | 108,299      | 0.00            |
| USD 150,000  | AT&T Inc, 3.400%, 15/05/25                         | 163,444      | 0.00            | USD 65,000   | AvalonBay Communities Inc, 3.300%, 01/06/29                                | 70,998       | 0.00            |
| USD 100,000  | AT&T Inc, 4.125%, 17/02/26                         | 112,384      | 0.00            | USD 20,000   | AvalonBay Communities Inc, 2.300%, 01/03/30                                | 20,492       | 0.00            |
| EUR 100,000  | AT&T Inc, 0.250%, 04/03/26                         | 119,249      | 0.00            | USD 140,000  | AvalonBay Communities Inc, 2.450%, 15/01/31                                | 144,098      | 0.00            |
| USD 900,000  | AT&T Inc, 1.700%, 25/03/26                         | 909,666      | 0.02            | USD 100,000  | AvalonBay Communities Inc, 4.150%, 01/07/47                                | 121,441      | 0.00            |
| USD 100,000  | AT&T Inc, 4.250%, 01/03/27                         | 113,507      | 0.00            | USD 100,000  | Avangrid Inc, 3.150%, 01/12/24   | 107,096      | 0.00            |
| USD 185,000  | AT&T Inc, 1.650%, 01/02/28                         | 183,624      | 0.01            | USD 250,000  | Avangrid Inc, 3.800%, 01/06/29   | 282,335      | 0.01            |
| USD 14,000   | AT&T Inc, 4.100%, 15/02/28                         | 15,966       | 0.00            | USD 500,000  | Aviation Capital Group LLC, 4.375%, 30/01/24                               | 536,510      | 0.01            |
| EUR 100,000  | AT&T Inc, 1.600%, 19/05/28                         | 127,202      | 0.00            | USD 300,000  | AXIS Specialty Finance LLC, 4.900%, 15/01/40                               | 316,941      | 0.01            |
| USD 200,000  | AT&T Inc, 4.350%, 01/03/29                         | 231,504      | 0.01            | USD 250,000  | Baker Hughes a GE Co LLC, 5.125%, 15/09/40                                 | 320,537      | 0.01            |
| EUR 100,000  | AT&T Inc, 2.600%, 17/12/29                         | 137,009      | 0.00            | USD 300,000  | Baker Hughes a GE Co LLC Via Baker Hughes Co-Obligor Inc, 2.773%, 15/12/22 | 309,864      | 0.01            |
| USD 152,000  | AT&T Inc, 4.300%, 15/02/30                         | 175,742      | 0.00            | USD 100,000  | Baker Hughes a GE Co LLC Via Baker Hughes Co-Obligor Inc, 3.337%, 15/12/27 | 109,379      | 0.00            |
| USD 200,000  | AT&T Inc, 2.750%, 01/06/31                         | 207,918      | 0.01            | USD 300,000  | Baker Hughes a GE Co LLC Via Baker Hughes Co-Obligor Inc, 4.080%, 15/12/47 | 343,755      | 0.01            |
| USD 335,000  | AT&T Inc, 2.250%, 01/02/32                         | 329,268      | 0.01            | USD 100,000  | Baltimore Gas & Electric Co, 3.750%, 15/08/47                              | 115,386      | 0.00            |
| GBP 200,000  | AT&T Inc, 5.200%, 18/11/33                         | 364,971      | 0.01            | USD 700,000  | Baltimore Gas & Electric Co, 2.250%, perpetual                             | 709,002      | 0.02            |
| USD 195,000  | AT&T Inc, 4.500%, 15/05/35                         | 228,848      | 0.01            | EUR 100,000  | Bank of America Corp, 1.625%, 14/09/22                                     | 121,458      | 0.00            |
| EUR 100,000  | AT&T Inc, 3.150%, 04/09/36                         | 144,275      | 0.00            | USD 200,000  | Bank of America Corp, 3.300%, 11/01/23                                     | 208,718      | 0.01            |
| USD 200,000  | AT&T Inc, 5.250%, 01/03/37                         | 252,266      | 0.01            | USD 200,000  | Bank of America Corp, 2.816%, 21/07/23                                     | 204,976      | 0.01            |
| USD 300,000  | AT&T Inc, 4.900%, 15/08/37                         | 369,183      | 0.01            | USD 200,000  | Bank of America Corp, 4.100%, 24/07/23                                     | 214,916      | 0.01            |
| EUR 100,000  | AT&T Inc, 2.600%, 19/05/38                         | 135,886      | 0.00            | USD 100,000  | Bank of America Corp, 3.004%, 20/12/23                                     | 103,649      | 0.00            |
| USD 250,000  | AT&T Inc, 4.850%, 01/03/39                         | 303,937      | 0.01            |  |  |              |                 |
| USD 812,000  | AT&T Inc, 3.500%, 01/06/41                         | 829,300      | 0.01            |  |  |              |                 |
| USD 50,000   | AT&T Inc, 4.900%, 15/06/42                         | 60,902       | 0.00            |  |  |              |                 |
| USD 500,000  | AT&T Inc, 3.100%, 01/02/43                         | 490,165      | 0.01            |  |  |              |                 |
| GBP 100,000  | AT&T Inc, 4.250%, 01/06/43                         | 174,963      | 0.00            |  |  |              |                 |
| USD 126,000  | AT&T Inc, 4.350%, 15/06/45                         | 143,960      | 0.00            |  |  |              |                 |
| USD 185,000  | AT&T Inc, 4.750%, 15/05/46                         | 224,753      | 0.01            |  |  |              |                 |
| USD 100,000  | AT&T Inc, 4.550%, 09/03/49                         | 117,365      | 0.00            |  |  |              |                 |
| USD 582,000  | AT&T Inc, 3.650%, 01/06/51                         | 596,030      | 0.02            |  |  |              |                 |
| USD 600,000  | AT&T Inc, 3.300%, 01/02/52                         | 584,388      | 0.01            |  |  |              |                 |
| USD 675,000  | AT&T Inc, 3.550%, 15/09/55                         | 676,363      | 0.02            |  |  |              |                 |
| USD 197,000  | AT&T Inc, 3.800%, 01/12/57                         | 205,865      | 0.01            |  |  |              |                 |
| GBP 200,000  | AT&T Inc, 4.375%, perpetual                        | 330,664      | 0.01            |  |  |              |                 |
| USD 300,000  | Athene Global Funding, 3.000%, 01/07/22            | 307,512      | 0.01            |  |  |              |                 |
| EUR 100,000  | Athene Global Funding, 0.625%, 12/01/28            | 117,852      | 0.00            |  |  |              |                 |
| USD 300,000  | Athene Global Funding, 0.950%, perpetual           | 300,867      | 0.01            |  |  |              |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description                            | Market Value | % of Net Assets | Quantity   | Description                                     | Market Value | % of Net Assets |
|--|--|--------------|-----------------|--|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |              |                 |
| Corporate Bonds - 24.02% (continued)   |  |              |                 | Corporate Bonds - 24.02% (continued)   |   |              |                 |
| United States (continued)  |  |              |                 | United States (continued)  |   |              |                 |
| USD 300,000  | Bank of America Corp, 3.550%, 05/03/24 | 315,162      | 0.01            | EUR 100,000  | Bank of America Corp, 0.694%, 22/03/31          | 118,284      | 0.00            |
| USD 200,000  | Bank of America Corp, 4.000%, 01/04/24 | 218,060      | 0.01            | USD 500,000  | Bank of America Corp, 1.898%, 23/07/31          | 485,165      | 0.01            |
| USD 500,000  | Bank of America Corp, 1.486%, 19/05/24 | 508,835      | 0.01            | USD 250,000  | Bank of America Corp, 1.922%, 24/10/31          | 243,670      | 0.01            |
| USD 250,000  | Bank of America Corp, 0.810%, 24/10/24 | 250,840      | 0.01            | EUR 100,000  | Bank of America Corp, 0.654%, 26/10/31          | 117,429      | 0.00            |
| EUR 300,000  | Bank of America Corp, 1.379%, 07/02/25 | 369,094      | 0.01            | USD 250,000  | Bank of America Corp, 2.651%, 11/03/32          | 256,645      | 0.01            |
| USD 250,000  | Bank of America Corp, 3.458%, 15/03/25 | 267,212      | 0.01            | USD 500,000  | Bank of America Corp, 2.687%, 22/04/32          | 515,040      | 0.01            |
| EUR 100,000  | Bank of America Corp, 1.375%, 26/03/25 | 124,773      | 0.00            | EUR 100,000  | Bank of America Corp, 1.102%, 24/05/32          | 121,545      | 0.00            |
| GBP 100,000  | Bank of America Corp, 2.300%, 25/07/25 | 145,994      | 0.00            | USD 200,000  | Bank of America Corp, 6.110%, 29/01/37          | 274,470      | 0.01            |
| USD 100,000  | Bank of America Corp, 3.875%, 01/08/25 | 111,063      | 0.00            | USD 300,000  | Bank of America Corp, 4.244%, 24/04/38          | 356,544      | 0.01            |
| USD 375,000  | Bank of America Corp, 0.981%, 25/09/25 | 374,561      | 0.01            | USD 500,000  | Bank of America Corp, 2.676%, 19/06/41          | 486,500      | 0.01            |
| USD 300,000  | Bank of America Corp, 3.093%, 01/10/25 | 319,521      | 0.01            | USD 130,000  | Bank of America Corp, 5.875%, 07/02/42          | 186,900      | 0.01            |
| USD 100,000  | Bank of America Corp, 2.456%, 22/10/25 | 104,643      | 0.00            | USD 200,000  | Bank of America Corp, 3.311%, 22/04/42          | 211,528      | 0.01            |
| USD 200,000  | Bank of America Corp, 2.015%, 13/02/26 | 206,200      | 0.01            | USD 200,000  | Bank of America Corp, 4.875%, 01/04/44          | 260,900      | 0.01            |
| USD 100,000  | Bank of America Corp, 4.450%, 03/03/26 | 113,431      | 0.00            | USD 200,000  | Bank of America Corp, 4.443%, 20/01/48          | 247,886      | 0.01            |
| EUR 200,000  | Bank of America Corp, 0.808%, 09/05/26 | 243,914      | 0.01            | USD 150,000  | Bank of America Corp, 4.330%, 15/03/50          | 184,929      | 0.01            |
| USD 500,000  | Bank of America Corp, 1.319%, 19/06/26 | 501,200      | 0.01            | USD 75,000   | Bank of America Corp, 2.831%, 24/10/51          | 73,309       | 0.00            |
| USD 250,000  | Bank of America Corp, 1.197%, 24/10/26 | 247,962      | 0.01            | USD 250,000  | Bank of America Corp, 3.483%, 13/03/52          | 273,550      | 0.01            |
| USD 200,000  | Bank of America Corp, 3.559%, 23/04/27 | 218,968      | 0.01            | USD 500,000  | Bank of America Corp, 0.976%, perpetual         | 501,570      | 0.01            |
| USD 150,000  | Bank of America Corp, 3.248%, 21/10/27 | 162,711      | 0.00            | USD 1,250,000  | Bank of America Corp, 1.658%, perpetual         | 1,260,550    | 0.03            |
| USD 200,000  | Bank of America Corp, 3.824%, 20/01/28 | 222,124      | 0.01            | USD 1,200,000  | Bank of America Corp, 1.734%, perpetual         | 1,209,912    | 0.03            |
| USD 200,000  | Bank of America Corp, 3.705%, 24/04/28 | 221,154      | 0.01            | USD 50,000   | Bank of New York Mellon Corp, 2.100%, 24/10/24  | 52,409       | 0.00            |
| EUR 100,000  | Bank of America Corp, 1.662%, 25/04/28 | 127,636      | 0.00            | USD 100,000  | Bank of New York Mellon Corp, 3.000%, 24/02/25  | 107,511      | 0.00            |
| USD 400,000  | Bank of America Corp, 3.593%, 21/07/28 | 439,992      | 0.01            | USD 150,000  | Bank of New York Mellon Corp, 3.250%, 16/05/27  | 164,904      | 0.00            |
| EUR 100,000  | Bank of America Corp, 0.583%, 24/08/28 | 119,513      | 0.00            | USD 350,000  | Bank of New York Mellon Corp, 3.850%, 28/04/28  | 403,644      | 0.01            |
| USD 175,000  | Bank of America Corp, 3.974%, 07/02/30 | 198,429      | 0.01            | USD 200,000  | Bank of New York Mellon Corp, 3.300%, 23/08/29  | 221,708      | 0.01            |
| USD 100,000  | Bank of America Corp, 3.194%, 23/07/30 | 107,657      | 0.00            | USD 85,000   | Bank of New York Mellon Corp, 0.350%, perpetual | 84,872       | 0.00            |
| USD 300,000  | Bank of America Corp, 2.884%, 22/10/30 | 315,813      | 0.01            | USD 200,000  | Bank of New York Mellon Corp, 0.750%, perpetual | 197,966      | 0.01            |
| USD 200,000  | Bank of America Corp, 2.496%, 13/02/31 | 204,488      | 0.01            | USD 100,000  | Bank of New York Mellon Corp, 1.650%, perpetual | 100,344      | 0.00            |
|  |  |              |                 | USD 200,000  | BankUnited Inc, 5.125%, 11/06/30                | 233,070      | 0.01            |



## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description                                      | Market Value | % of Net Assets | Quantity   | Description  | Market Value | % of Net Assets |
|--|--|--------------|-----------------|--|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 |
| Corporate Bonds - 24.02% (continued)   |  |              |                 | Corporate Bonds - 24.02% (continued)   |  |              |                 |
| United States (continued)  |  |              |                 | United States (continued)  |  |              |                 |
| EUR 100,000  | BAT Capital Corp, 1.125%, 16/11/23               | 121,314      | 0.00            | USD 25,000   | Berkshire Hathaway Energy Co, 3.800%, 15/07/48       | 28,396       | 0.00            |
| USD 100,000  | BAT Capital Corp, 3.222%, 15/08/24               | 106,226      | 0.00            | USD 350,000  | Berkshire Hathaway Energy Co, 2.850%, 15/05/51       | 339,832      | 0.01            |
| USD 300,000  | BAT Capital Corp, 2.789%, 06/09/24               | 315,441      | 0.01            | USD 210,000  | Berkshire Hathaway Energy Co, 1.650%, perpetual      | 202,093      | 0.01            |
| GBP 100,000  | BAT Capital Corp, 2.125%, 15/08/25               | 141,831      | 0.00            | GBP 100,000  | Berkshire Hathaway Finance Corp, 2.375%, 19/06/39    | 148,615      | 0.00            |
| USD 150,000  | BAT Capital Corp, 3.557%, 15/08/27               | 160,509      | 0.00            | USD 300,000  | Berkshire Hathaway Finance Corp, 4.200%, 15/08/48    | 370,398      | 0.01            |
| USD 270,000  | BAT Capital Corp, 4.390%, 15/08/37               | 291,306      | 0.01            | USD 325,000  | Berkshire Hathaway Finance Corp, 4.250%, 15/01/49    | 403,624      | 0.01            |
| USD 60,000   | BAT Capital Corp, 4.540%, 15/08/47               | 63,267       | 0.00            | USD 45,000   | Berkshire Hathaway Finance Corp, 2.850%, 15/10/50    | 44,862       | 0.00            |
| USD 150,000  | BAT Capital Corp, 2.259%, perpetual              | 149,154      | 0.00            | USD 355,000  | Berkshire Hathaway Finance Corp, 2.500%, 15/01/51    | 332,177      | 0.01            |
| USD 300,000  | BAT Capital Corp, 2.726%, perpetual              | 295,491      | 0.01            | GBP 100,000  | Berkshire Hathaway Finance Corp, 2.625%, 19/06/59    | 159,924      | 0.00            |
| EUR 100,000  | Baxter International Inc, 1.300%, 15/05/29       | 127,157      | 0.00            | USD 40,000   | Berkshire Hathaway Finance Corp, 1.450%, perpetual   | 39,095       | 0.00            |
| USD 585,000  | Baxter International Inc, 1.730%, 01/04/31       | 569,457      | 0.01            | EUR 100,000  | Berkshire Hathaway Inc, 0.750%, 16/03/23             | 120,390      | 0.00            |
| USD 200,000  | Bayer US Finance II LLC, 3.875%, 15/12/23        | 214,222      | 0.01            | USD 70,000   | Berkshire Hathaway Inc, 3.125%, 15/03/26             | 76,525       | 0.00            |
| USD 200,000  | Bayer US Finance II LLC, 4.250%, 15/12/25        | 222,978      | 0.01            | EUR 100,000  | Berkshire Hathaway Inc, 1.125%, 16/03/27             | 124,995      | 0.00            |
| USD 200,000  | Bayer US Finance II LLC, 4.375%, 15/12/28        | 229,380      | 0.01            | EUR 200,000  | Berkshire Hathaway Inc, 2.150%, 15/03/28             | 266,723      | 0.01            |
| USD 170,000  | Bayer US Finance II LLC, 4.200%, 15/07/34        | 190,558      | 0.01            | USD 100,000  | Berkshire Hathaway Inc, 4.500%, 11/02/43             | 128,017      | 0.00            |
| USD 300,000  | Bayer US Finance II LLC, 4.625%, 25/06/38        | 356,727      | 0.01            | USD 250,000  | Berry Global Inc, 1.570%, 15/01/26                   | 250,322      | 0.01            |
| USD 100,000  | Bayer US Finance II LLC, 3.950%, 15/04/45        | 106,862      | 0.00            | USD 50,000   | Best Buy Co Inc, 4.450%, 01/10/28                    | 57,960       | 0.00            |
| USD 300,000  | Bayer US Finance II LLC, 4.875%, 25/06/48        | 375,588      | 0.01            | USD 500,000  | Bimbo Bakeries USA Inc, 4.000%, perpetual            | 538,250      | 0.01            |
| USD 200,000  | Bayer US Finance LLC, 3.375%, 08/10/24           | 214,784      | 0.01            | USD 30,000   | Biogen Inc, 3.625%, 15/09/22                         | 31,151       | 0.00            |
| USD 520,000  | Baylor Scott & White Holdings, 1.777%, perpetual | 509,636      | 0.01            | USD 30,000   | Biogen Inc, 4.050%, 15/09/25                         | 33,403       | 0.00            |
| USD 250,000  | BBVA USA, 2.500%, 27/08/24                       | 263,137      | 0.01            | USD 255,000  | Black Hills Corp, 4.350%, 01/05/33                   | 297,404      | 0.01            |
| EUR 100,000  | Becton Dickinson and Co, 1.000%, 15/12/22        | 120,527      | 0.00            | USD 150,000  | BlackRock Inc, 3.500%, 18/03/24                      | 162,124      | 0.00            |
| USD 400,000  | Becton Dickinson and Co, 3.363%, 06/06/24        | 428,532      | 0.01            | USD 260,000  | BlackRock Inc, 3.250%, 30/04/29                      | 290,771      | 0.01            |
| USD 125,000  | Becton Dickinson and Co, 4.669%, 06/06/47        | 155,771      | 0.00            | EUR 100,000  | Blackstone Holdings Finance Co LLC, 1.500%, 10/04/29 | 127,328      | 0.00            |
| USD 40,000   | Berkshire Hathaway Energy Co, 2.800%, 15/01/23   | 41,386       | 0.00            | USD 100,000  | Blackstone Holdings Finance Co LLC, 5.000%, 15/06/44 | 133,904      | 0.00            |
| USD 30,000   | Berkshire Hathaway Energy Co, 3.250%, 15/04/28   | 32,968       | 0.00            | USD 75,000   | Block Financial LLC, 3.875%, 15/08/30                | 81,098       | 0.00            |
| USD 35,000   | Berkshire Hathaway Energy Co, 6.125%, 01/04/36   | 49,319       | 0.00            | USD 200,000  | BlueScope Finance Americas LLC, 4.625%, 25/05/23     | 211,682      | 0.01            |
| USD 100,000  | Berkshire Hathaway Energy Co, 5.950%, 15/05/37   | 137,783      | 0.00            | USD 300,000  | BMW US Capital LLC, 3.300%, 06/04/27                 | 328,041      | 0.01            |
| USD 100,000  | Berkshire Hathaway Energy Co, 4.500%, 01/02/45   | 122,489      | 0.00            | USD 100,000  | Boardwalk Pipelines LP, 5.950%, 01/06/26             | 118,512      | 0.00            |
|  |  |              |                 | USD 20,000   | Boardwalk Pipelines LP, 4.800%, 03/05/29             | 23,195       | 0.00            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description                                      | Market Value | % of Net Assets | Quantity   | Description   | Market Value | % of Net Assets |
|--|--|--------------|-----------------|--|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |              |                 |
| Corporate Bonds - 24.02% (continued)   |  |              |                 | Corporate Bonds - 24.02% (continued)   |   |              |                 |
| United States (continued)  |  |              |                 | United States (continued)  |   |              |                 |
| USD 105,000  | Boardwalk Pipelines LP, 3.400%, 15/02/31         | 111,393      | 0.00            | USD 50,000   | Bristol-Myers Squibb Co, 3.200%, 15/06/26                       | 54,891       | 0.00            |
| USD 250,000  | Booking Holdings Inc, 3.600%, 01/06/26           | 277,147      | 0.01            | USD 50,000   | Bristol-Myers Squibb Co, 1.125%, 13/11/27                       | 49,182       | 0.00            |
| EUR 100,000  | Booking Holdings Inc, 1.800%, 03/03/27           | 128,554      | 0.00            | USD 130,000  | Bristol-Myers Squibb Co, 3.400%, 26/07/29                       | 145,626      | 0.00            |
| USD 550,000  | BorgWarner Inc, 2.650%, 01/07/27                 | 583,269      | 0.01            | USD 30,000   | Bristol-Myers Squibb Co, 1.450%, 13/11/30                       | 29,002       | 0.00            |
| USD 100,000  | Boston Properties LP, 3.850%, 01/02/23           | 104,430      | 0.00            | USD 300,000  | Bristol-Myers Squibb Co, 4.125%, 15/06/39                       | 362,703      | 0.01            |
| USD 200,000  | Boston Properties LP, 3.650%, 01/02/26           | 220,458      | 0.01            | USD 20,000   | Bristol-Myers Squibb Co, 2.350%, 13/11/40                       | 19,249       | 0.00            |
| USD 300,000  | Boston Properties LP, 2.750%, 01/10/26           | 320,337      | 0.01            | USD 42,000   | Bristol-Myers Squibb Co, 5.000%, 15/08/45                       | 57,471       | 0.00            |
| USD 200,000  | Boston Properties LP, 3.400%, 21/06/29           | 217,464      | 0.01            | USD 100,000  | Bristol-Myers Squibb Co, 4.550%, 20/02/48                       | 130,523      | 0.00            |
| USD 50,000   | Boston Scientific Corp, 3.450%, 01/03/24         | 53,393       | 0.00            | USD 85,000   | Bristol-Myers Squibb Co, 4.250%, 26/10/49                       | 107,358      | 0.00            |
| USD 30,000   | Boston Scientific Corp, 1.900%, 01/06/25         | 30,955       | 0.00            | USD 1,030,000  | Bristol-Myers Squibb Co, 2.550%, 13/11/50                       | 986,410      | 0.02            |
| USD 100,000  | Boston Scientific Corp, 3.750%, 01/03/26         | 111,022      | 0.00            | USD 100,000  | Bristol-Myers Squibb Co, 3.250%, perpetual                      | 103,227      | 0.00            |
| EUR 100,000  | Boston Scientific Corp, 0.625%, 01/12/27         | 120,342      | 0.00            | USD 100,000  | Bristol-Myers Squibb Co, 3.550%, perpetual                      | 103,570      | 0.00            |
| USD 70,000   | Boston Scientific Corp, 4.000%, 01/03/29         | 79,661       | 0.00            | USD 100,000  | Brixmor Operating Partnership LP, 3.650%, 15/06/24              | 107,764      | 0.00            |
| USD 50,000   | Boston Scientific Corp, 2.650%, 01/06/30         | 51,690       | 0.00            | USD 25,000   | Brixmor Operating Partnership LP, 4.125%, 15/06/26              | 27,872       | 0.00            |
| USD 100,000  | Boston Scientific Corp, 4.550%, 01/03/39         | 122,129      | 0.00            | USD 100,000  | Brixmor Operating Partnership LP, 4.125%, 15/05/29              | 112,133      | 0.00            |
| USD 70,000   | Boston Scientific Corp, 4.700%, 01/03/49         | 89,599       | 0.00            | USD 100,000  | Brixmor Operating Partnership LP, 4.050%, 01/07/30              | 112,124      | 0.00            |
| USD 50,000   | BP Capital Markets America Inc, 2.750%, 10/05/23 | 52,129       | 0.00            | USD 200,000  | Broadcom Corp Via Broadcom Cayman Finance Ltd, 3.875%, 15/01/27 | 221,044      | 0.01            |
| USD 250,000  | BP Capital Markets America Inc, 3.410%, 11/02/26 | 273,507      | 0.01            | USD 100,000  | Broadcom Corp Via Broadcom Cayman Finance Ltd, 3.500%, 15/01/28 | 109,706      | 0.00            |
| USD 100,000  | BP Capital Markets America Inc, 3.017%, 16/01/27 | 107,871      | 0.00            | USD 200,000  | Broadcom Inc, 4.250%, 15/04/26                                  | 224,280      | 0.01            |
| USD 325,000  | BP Capital Markets America Inc, 1.749%, 10/08/30 | 317,271      | 0.01            | USD 364,000  | Broadcom Inc, 3.459%, 15/09/26                                  | 396,167      | 0.01            |
| USD 325,000  | BP Capital Markets America Inc, 2.772%, 10/11/50 | 302,445      | 0.01            | USD 380,000  | Broadcom Inc, 1.950%, 15/02/28                                  | 380,179      | 0.01            |
| USD 300,000  | BP Capital Markets America Inc, 3.379%, 08/02/61 | 301,479      | 0.01            | USD 212,000  | Broadcom Inc, 4.110%, 15/09/28                                  | 238,337      | 0.01            |
| USD 150,000  | Brighthouse Financial Inc, 3.700%, 22/06/27      | 163,762      | 0.00            | USD 200,000  | Broadcom Inc, 4.750%, 15/04/29                                  | 232,654      | 0.01            |
| USD 100,000  | Brighthouse Financial Inc, 4.700%, 22/06/47      | 110,996      | 0.00            | USD 200,000  | Broadcom Inc, 4.150%, 15/11/30                                  | 224,434      | 0.01            |
| USD 50,000   | Bristol-Myers Squibb Co, 3.250%, 01/11/23        | 53,224       | 0.00            | USD 200,000  | Broadcom Inc, 2.450%, 15/02/31                                  | 196,822      | 0.01            |
| USD 35,000   | Bristol-Myers Squibb Co, 0.537%, 13/11/23        | 35,022       | 0.00            | USD 500,000  | Broadcom Inc, 3.419%, 15/04/33                                  | 527,190      | 0.01            |
| USD 55,000   | Bristol-Myers Squibb Co, 2.900%, 26/07/24        | 58,651       | 0.00            | USD 1,065,000  | Broadcom Inc, 3.500%, 15/02/41                                  | 1,092,924    | 0.02            |
| USD 165,000  | Bristol-Myers Squibb Co, 3.875%, 15/08/25        | 183,609      | 0.01            | USD 40,000   | Broadcom Inc, 3.750%, 15/02/51                                  | 41,801       | 0.00            |
| USD 50,000   | Bristol-Myers Squibb Co, 0.750%, 13/11/25        | 49,552       | 0.00            | USD 500,000  | Broadcom Inc, 2.600%, perpetual                                 | 490,160      | 0.01            |
|  |  |              |                 | USD 250,000  | Broadridge Financial Solutions Inc, 2.900%, 01/12/29            | 264,252      | 0.01            |
|  |  |              |                 | USD 50,000   | Brookfield Finance Inc, 4.000%, 01/04/24                        | 54,057       | 0.00            |
|  |  |              |                 | USD 100,000  | Brookfield Finance LLC, 3.450%, 15/04/50                        | 103,075      | 0.00            |
|  |  |              |                 | USD 100,000  | Brooklyn Union Gas Co, 3.407%, 10/03/26                         | 107,928      | 0.00            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description  | Market Value | % of Net Assets | Quantity   | Description  | Market Value | % of Net Assets |
|--|--|--------------|-----------------|--|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 |
| Corporate Bonds - 24.02% (continued)   |  |              |                 | Corporate Bonds - 24.02% (continued)   |  |              |                 |
| United States (continued)  |  |              |                 | United States (continued)  |  |              |                 |
| USD 200,000  | Brown & Brown Inc, 4.500%, 15/03/29                  | 229,696      | 0.01            | USD 150,000  | Capital One Financial Corp, 3.200%, 05/02/25           | 161,208      | 0.00            |
| USD 30,000   | Bunge Ltd Finance Corp, 3.000%, 25/09/22             | 30,821       | 0.00            | USD 200,000  | Capital One Financial Corp, 3.750%, 28/07/26           | 220,626      | 0.01            |
| USD 125,000  | Bunge Ltd Finance Corp, 1.630%, 17/08/25             | 126,390      | 0.00            | USD 200,000  | Capital One Financial Corp, 3.750%, 09/03/27           | 222,450      | 0.01            |
| USD 30,000   | Bunge Ltd Finance Corp, 3.750%, 25/09/27             | 33,080       | 0.00            | USD 300,000  | Capital One Financial Corp, 3.800%, 31/01/28           | 338,589      | 0.01            |
| USD 500,000  | Bunge Ltd Finance Corp, 2.750%, perpetual            | 505,735      | 0.01            | EUR 100,000  | Capital One Financial Corp, 1.650%, 12/06/29           | 125,670      | 0.00            |
| USD 100,000  | Burlington Northern Santa Fe LLC, 3.400%, 01/09/24   | 108,206      | 0.00            | USD 500,000  | Cardinal Health Inc, 3.410%, 15/06/27                  | 546,205      | 0.01            |
| USD 50,000   | Burlington Northern Santa Fe LLC, 3.650%, 01/09/25   | 55,163       | 0.00            | USD 100,000  | Cardinal Health Inc, 4.600%, 15/03/43                  | 116,367      | 0.00            |
| USD 200,000  | Burlington Northern Santa Fe LLC, 6.200%, 15/08/36   | 285,818      | 0.01            | USD 300,000  | Cargill Inc, 0.750%, 02/02/26                          | 296,409      | 0.01            |
| USD 25,000   | Burlington Northern Santa Fe LLC, 6.150%, 01/05/37   | 36,116       | 0.00            | USD 300,000  | Cargill Inc, 1.700%, perpetual                         | 292,791      | 0.01            |
| USD 100,000  | Burlington Northern Santa Fe LLC, 5.750%, 01/05/40   | 141,753      | 0.00            | USD 65,000   | Carlisle Cos Inc, 3.500%, 01/12/24                     | 70,123       | 0.00            |
| USD 100,000  | Burlington Northern Santa Fe LLC, 4.400%, 15/03/42   | 123,589      | 0.00            | USD 35,000   | Carlisle Cos Inc, 2.750%, 01/03/30                     | 36,514       | 0.00            |
| USD 55,000   | Burlington Northern Santa Fe LLC, 4.550%, 01/09/44   | 70,103       | 0.00            | USD 300,000  | Carlyle Holdings II Finance LLC, 5.625%, 30/03/43      | 399,405      | 0.01            |
| USD 50,000   | Burlington Northern Santa Fe LLC, 4.700%, 01/09/45   | 65,098       | 0.00            | USD 350,000  | Carrier Global Corp, 2.242%, 15/02/25                  | 364,133      | 0.01            |
| USD 100,000  | Burlington Northern Santa Fe LLC, 4.125%, 15/06/47   | 121,540      | 0.00            | USD 50,000   | Carrier Global Corp, 2.493%, 15/02/27                  | 52,324       | 0.00            |
| USD 155,000  | Burlington Northern Santa Fe LLC, 4.150%, 15/12/48   | 190,151      | 0.01            | USD 70,000   | Carrier Global Corp, 2.722%, 15/02/30                  | 72,573       | 0.00            |
| USD 100,000  | Burlington Northern Santa Fe LLC, 3.550%, 15/02/50   | 113,266      | 0.00            | USD 50,000   | Carrier Global Corp, 3.377%, 05/04/40                  | 52,615       | 0.00            |
| USD 30,000   | Burlington Northern Santa Fe LLC, 3.050%, 15/02/51   | 31,269       | 0.00            | USD 370,000  | Carrier Global Corp, 3.577%, 05/04/50                  | 392,744      | 0.01            |
| USD 250,000  | Burlington Northern Santa Fe LLC, 3.300%, 15/09/51   | 272,780      | 0.01            | USD 200,000  | Caterpillar Financial Services Corp, 1.900%, 06/09/22  | 203,808      | 0.01            |
| USD 45,000   | California Institute of Technology, 3.650%, 01/09/19 | 50,870       | 0.00            | USD 300,000  | Caterpillar Financial Services Corp, 1.950%, 18/11/22  | 306,672      | 0.01            |
| USD 165,000  | Camden Property Trust, 3.150%, 01/07/29              | 179,716      | 0.00            | USD 200,000  | Caterpillar Financial Services Corp, 2.625%, 01/03/23  | 207,698      | 0.01            |
| USD 300,000  | Cameron LNG LLC, 3.402%, 15/01/38                    | 316,272      | 0.01            | USD 90,000   | Caterpillar Financial Services Corp, 0.800%, 13/11/25  | 89,473       | 0.00            |
| USD 300,000  | Cameron LNG LLC, 3.701%, 15/01/39                    | 333,306      | 0.01            | USD 600,000  | Caterpillar Financial Services Corp, 0.900%, 02/03/26  | 598,206      | 0.01            |
| USD 15,000   | Campbell Soup Co, 3.650%, 15/03/23                   | 15,760       | 0.00            | USD 65,000   | Caterpillar Financial Services Corp, 0.250%, perpetual | 64,944       | 0.00            |
| USD 350,000  | Campbell Soup Co, 4.150%, 15/03/28                   | 398,972      | 0.01            | USD 550,000  | Caterpillar Financial Services Corp, 0.450%, perpetual | 548,702      | 0.01            |
| USD 20,000   | Campbell Soup Co, 4.800%, 15/03/48                   | 24,657       | 0.00            | USD 100,000  | Caterpillar Inc, 2.600%, 19/09/29                      | 106,736      | 0.00            |
| USD 300,000  | Capital One Financial Corp, 3.200%, 30/01/23         | 312,468      | 0.01            | USD 100,000  | Caterpillar Inc, 1.900%, 12/03/31                      | 100,193      | 0.00            |
| USD 500,000  | Capital One Financial Corp, 2.600%, 11/05/23         | 519,210      | 0.01            | USD 175,000  | Caterpillar Inc, 3.803%, 15/08/42                      | 208,147      | 0.01            |
| USD 200,000  | Capital One Financial Corp, 3.900%, 29/01/24         | 215,806      | 0.01            | USD 200,000  | Caterpillar Inc, 3.250%, 19/09/49                      | 220,518      | 0.01            |
|  |  |              |                 | USD 100,000  | Cboe Global Markets Inc, 1.625%, 15/12/30              | 96,480       | 0.00            |
|  |  |              |                 | USD 30,000   | Celanese US Holdings LLC, 4.625%, 15/11/22             | 31,619       | 0.00            |
|  |  |              |                 | USD 200,000  | Celanese US Holdings LLC, 3.500%, 08/05/24             | 214,088      | 0.01            |
|  |  |              |                 | EUR 100,000  | Celanese US Holdings LLC, 1.250%, 11/02/25             | 122,893      | 0.00            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description   | Market Value | % of Net Assets | Quantity   | Description   | Market Value | % of Net Assets |
|--|---|--------------|-----------------|--|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |              |                 |
| Corporate Bonds - 24.02% (continued)   |   |              |                 | Corporate Bonds - 24.02% (continued)   |   |              |                 |
| United States (continued)  |   |              |                 | United States (continued)  |   |              |                 |
| USD 140,000  | CenterPoint Energy Houston Electric LLC, 2.350%, perpetual  | 143,685      | 0.00            | USD 150,000  | Charter Communications Operating LLC Via Charter Communications Operating Capital, 6.384%, 23/10/35 | 201,015      | 0.01            |
| USD 100,000  | CenterPoint Energy Inc, 2.500%, 01/09/22  | 102,231      | 0.00            | USD 195,000  | Charter Communications Operating LLC Via Charter Communications Operating Capital, 6.484%, 23/10/45 | 269,141      | 0.01            |
| USD 150,000  | CenterPoint Energy Inc, 4.250%, 01/11/28  | 171,838      | 0.00            | USD 25,000   | Charter Communications Operating LLC Via Charter Communications Operating Capital, 5.375%, 01/05/47 | 30,656       | 0.00            |
| USD 100,000  | CenterPoint Energy Resources Corp, 4.000%, 01/04/28   | 112,525      | 0.00            | USD 300,000  | Charter Communications Operating LLC Via Charter Communications Operating Capital, 5.750%, 01/04/48 | 382,845      | 0.01            |
| USD 140,000  | CenterPoint Energy Resources Corp, 0.700%, perpetual  | 140,008      | 0.00            | USD 100,000  | Charter Communications Operating LLC Via Charter Communications Operating Capital, 5.125%, 01/07/49 | 119,451      | 0.00            |
| USD 100,000  | CF Industries Inc, 4.500%, 01/12/26   | 114,902      | 0.00            | USD 225,000  | Charter Communications Operating LLC Via Charter Communications Operating Capital, 4.800%, 01/03/50 | 259,225      | 0.01            |
| USD 100,000  | Charles Schwab Corp, 3.000%, 10/03/25   | 107,190      | 0.00            | USD 35,000   | Charter Communications Operating LLC Via Charter Communications Operating Capital, 6.834%, 23/10/55 | 51,611       | 0.00            |
| USD 300,000  | Charles Schwab Corp, 3.850%, 21/05/25   | 331,740      | 0.01            | USD 105,000  | Cheniere Corpus Christi Holdings LLC, 3.700%, 15/11/29  | 114,677      | 0.00            |
| USD 100,000  | Charles Schwab Corp, 3.200%, 02/03/27   | 109,463      | 0.00            | USD 200,000  | Chevron Corp, 2.355%, 05/12/22  | 204,838      | 0.01            |
| USD 500,000  | Charles Schwab Corp, 2.300%, 13/05/31   | 510,855      | 0.01            | USD 50,000   | Chevron Corp, 2.566%, 16/05/23  | 51,896       | 0.00            |
| USD 100,000  | Charles Schwab Corp, 1.150%, perpetual  | 99,903       | 0.00            | USD 100,000  | Chevron Corp, 2.895%, 03/03/24  | 105,836      | 0.00            |
| USD 200,000  | Charter Communications Operating LLC / Charter Communications Operating Capital, 2.300%, 01/02/32   | 192,626      | 0.01            | USD 150,000  | Chevron Corp, 2.954%, 16/05/26  | 162,658      | 0.00            |
| USD 1,000,000  | Charter Communications Operating LLC / Charter Communications Operating Capital, 3.500%, 01/06/41   | 1,006,780    | 0.02            | USD 500,000  | Chevron USA Inc, 5.250%, 15/11/43   | 679,815      | 0.02            |
| USD 160,000  | Charter Communications Operating LLC / Charter Communications Operating Capital, 3.700%, 01/04/51   | 159,226      | 0.00            | USD 400,000  | Chevron USA Inc, 4.950%, 15/08/47   | 535,892      | 0.01            |
| USD 200,000  | Charter Communications Operating LLC / Charter Communications Operating Capital, 3.850%, 01/04/61   | 196,600      | 0.01            | USD 315,000  | Chevron USA Inc, 2.343%, 12/08/50   | 285,516      | 0.01            |
| USD 100,000  | Charter Communications Operating LLC / Charter Communications Operating Capital, 3.900%, perpetual  | 101,759      | 0.00            | USD 155,000  | Chevron USA Inc, 0.426%, perpetual  | 155,172      | 0.00            |
| USD 100,000  | Charter Communications Operating LLC / Charter Communications Operating Capital, 4.400%, perpetual  | 107,555      | 0.00            | USD 335,000  | Chevron USA Inc, 0.687%, perpetual  | 332,380      | 0.01            |
| USD 100,000  | Charter Communications Operating LLC Via Charter Communications Operating Capital, 4.464%, 23/07/22 | 103,513      | 0.00            | USD 100,000  | Chevron USA Inc, 3.850%, perpetual  | 114,003      | 0.00            |
| USD 225,000  | Charter Communications Operating LLC Via Charter Communications Operating Capital, 4.908%, 23/07/25 | 255,123      | 0.01            | USD 350,000  | Chevron USA Inc, 3.250%, perpetual  | 387,985      | 0.01            |
| USD 100,000  | Charter Communications Operating LLC Via Charter Communications Operating Capital, 3.750%, 15/02/28 | 110,377      | 0.00            | USD 300,000  | Chevron USA Inc, 4.200%, perpetual  | 369,150      | 0.01            |
|  |   |              |                 | USD 415,000  | Children's Health System of Texas, 2.511%, perpetual  | 385,485      | 0.01            |
|  |   |              |                 | USD 50,000   | Choice Hotels International Inc, 3.700%, 01/12/29   | 54,192       | 0.00            |
|  |   |              |                 | USD 200,000  | Chubb INA Holdings Inc, 3.150%, 15/03/25  | 216,114      | 0.01            |
|  |   |              |                 | EUR 100,000  | Chubb INA Holdings Inc, 0.875%, 15/06/27  | 122,863      | 0.00            |

## Schedule of Investments *(continued)*

as at 30 June 2021 (Expressed in US Dollar)

| Quantity  | Description                              | Market Value | % of Net Assets | Quantity  | Description   | Market Value | % of Net Assets |
|---|--|--------------|-----------------|---|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |   |              |                 |
| Corporate Bonds - 24.02% <i>(continued)</i>   |  |              |                 | Corporate Bonds - 24.02% <i>(continued)</i>   |   |              |                 |
| United States <i>(continued)</i>  |  |              |                 | United States <i>(continued)</i>  |   |              |                 |
| EUR 100,000   | Chubb INA Holdings Inc, 0.875%, 15/12/29 | 122,094      | 0.00            | GBP 100,000   | Citigroup Inc, 6.800%, 25/06/38                             | 233,581      | 0.01            |
| USD 415,000   | Chubb INA Holdings Inc, 1.375%, 15/09/30 | 394,802      | 0.01            | USD 300,000   | Citigroup Inc, 3.878%, 24/01/39                             | 344,310      | 0.01            |
| EUR 100,000   | Chubb INA Holdings Inc, 1.400%, 15/06/31 | 126,440      | 0.00            | USD 200,000   | Citigroup Inc, 8.125%, 15/07/39                             | 345,434      | 0.01            |
| USD 40,000  | Cigna Corp, 3.750%, 15/07/23             | 42,588       | 0.00            | USD 500,000   | Citigroup Inc, 5.316%, 26/03/41                             | 670,600      | 0.02            |
| USD 300,000   | Cigna Corp, 4.125%, 15/11/25             | 336,267      | 0.01            | USD 150,000   | Citigroup Inc, 6.675%, 13/09/43                             | 230,613      | 0.01            |
| USD 80,000  | Cigna Corp, 4.375%, 15/10/28             | 93,115       | 0.00            | USD 50,000  | Citigroup Inc, 4.281%, 24/04/48                             | 62,170       | 0.00            |
| USD 360,000   | Cigna Corp, 4.800%, 15/08/38             | 448,387      | 0.01            | USD 1,075,000   | Citigroup Inc, 0.981%, perpetual                            | 1,077,677    | 0.02            |
| USD 200,000   | Cigna Corp, 4.800%, 15/07/46             | 253,174      | 0.01            | USD 1,000,000   | CITIGROUP INC, 1.000%, perpetual                            | 996,270      | 0.02            |
| USD 150,000   | Cigna Corp, 3.875%, 15/10/47             | 167,718      | 0.00            | USD 200,000   | Citizens Financial Group Inc, 2.850%, 27/07/26              | 213,252      | 0.01            |
| USD 305,000   | Cigna Corp, 4.900%, 15/12/48             | 394,212      | 0.01            | USD 100,000   | Citrix Systems Inc, 3.300%, 01/03/30                        | 105,261      | 0.00            |
| USD 250,000   | Cigna Corp, 3.250%, perpetual            | 269,445      | 0.01            | USD 200,000   | Clorox Co, 3.050%, 15/09/22                                 | 205,030      | 0.01            |
| USD 50,000  | Cigna Corp, 6.125%, perpetual            | 71,404       | 0.00            | USD 100,000   | CME Group Inc, 3.000%, 15/09/22                             | 103,191      | 0.00            |
| USD 105,000   | Cimarex Energy Co, 3.900%, 15/05/27      | 115,838      | 0.00            | USD 50,000  | CNA Financial Corp, 4.500%, 01/03/26                        | 56,682       | 0.00            |
| USD 50,000  | Cintas Corp No 2, 3.700%, 01/04/27       | 55,968       | 0.00            | USD 300,000   | CNA Financial Corp, 3.450%, 15/08/27                        | 328,704      | 0.01            |
| USD 45,000  | Cisco Systems Inc, 3.500%, 15/06/25      | 49,692       | 0.00            | USD 200,000   | CNA Financial Corp, 3.900%, 01/05/29                        | 224,920      | 0.01            |
| USD 100,000   | Cisco Systems Inc, 2.500%, 20/09/26      | 107,295      | 0.00            | USD 565,000   | CNH Industrial Capital LLC, 1.950%, 02/07/23                | 579,238      | 0.01            |
| USD 200,000   | Cisco Systems Inc, 5.900%, 15/02/39      | 291,096      | 0.01            | USD 50,000  | CNH Industrial Capital LLC, 4.200%, 15/01/24                | 54,130       | 0.00            |
| USD 250,000   | Citibank NA, 3.650%, 23/01/24            | 269,042      | 0.01            | USD 500,000   | CNOOC Finance 2015 USA LLC, 4.375%, 02/05/28                | 565,300      | 0.01            |
| USD 300,000   | Citigroup Inc, 2.700%, 27/10/22          | 308,580      | 0.01            | AUD 100,000   | Coca-Cola Co, 3.250%, 11/06/24                              | 80,330       | 0.00            |
| USD 150,000   | Citigroup Inc, 3.375%, 01/03/23          | 157,312      | 0.00            | USD 350,000   | Coca-Cola Co, 1.750%, 06/09/24                              | 363,702      | 0.01            |
| USD 200,000   | Citigroup Inc, 2.876%, 24/07/23          | 205,094      | 0.01            | USD 100,000   | Coca-Cola Co, 2.900%, 25/05/27                              | 109,265      | 0.00            |
| EUR 200,000   | Citigroup Inc, 0.750%, 26/10/23          | 241,765      | 0.01            | CHF 100,000   | Coca-Cola Co, 1.000%, 02/10/28                              | 115,767      | 0.00            |
| GBP 100,000   | Citigroup Inc, 2.750%, 24/01/24          | 144,927      | 0.00            | EUR 300,000   | Coca-Cola Co, 0.125%, 09/03/29                              | 352,173      | 0.01            |
| USD 250,000   | Citigroup Inc, 1.678%, 15/05/24          | 255,292      | 0.01            | EUR 100,000   | Coca-Cola Co, 0.400%, 06/05/30                              | 118,709      | 0.00            |
| EUR 200,000   | Citigroup Inc, 2.375%, 22/05/24          | 254,148      | 0.01            | EUR 200,000   | Coca-Cola Co, 0.375%, 15/03/33                              | 229,533      | 0.01            |
| USD 250,000   | Citigroup Inc, 4.044%, 01/06/24          | 266,385      | 0.01            | EUR 100,000   | Coca-Cola Co, 1.625%, 09/03/35                              | 131,286      | 0.00            |
| USD 150,000   | Citigroup Inc, 0.776%, 30/10/24          | 150,354      | 0.00            | EUR 100,000   | Coca-Cola Co, 0.950%, 06/05/36                              | 119,459      | 0.00            |
| USD 200,000   | Citigroup Inc, 3.875%, 26/03/25          | 219,502      | 0.01            | EUR 110,000   | Coca-Cola Co, 0.800%, 15/03/40                              | 124,292      | 0.00            |
| USD 350,000   | Citigroup Inc, 3.352%, 24/04/25          | 373,303      | 0.01            | EUR 100,000   | Coca-Cola Co, 1.000%, 09/03/41                              | 115,879      | 0.00            |
| USD 500,000   | Citigroup Inc, 3.106%, 08/04/26          | 534,920      | 0.01            | USD 115,000   | Coca-Cola Co, 1.500%, perpetual                             | 115,267      | 0.00            |
| EUR 300,000   | Citigroup Inc, 1.250%, 06/07/26          | 371,456      | 0.01            | USD 135,000   | Coca-Cola Co, 2.000%, perpetual                             | 136,338      | 0.00            |
| USD 100,000   | Citigroup Inc, 3.200%, 21/10/26          | 108,347      | 0.00            | USD 500,000   | Coca-Cola Co, 2.250%, perpetual                             | 511,935      | 0.01            |
| GBP 100,000   | Citigroup Inc, 1.750%, 23/10/26          | 141,367      | 0.00            | USD 500,000   | Coca-Cola Co, 2.875%, perpetual                             | 518,055      | 0.01            |
| USD 500,000   | Citigroup Inc, 1.122%, 28/01/27          | 492,985      | 0.01            | USD 85,000  | Coca-Cola Co, 3.000%, perpetual                             | 88,211       | 0.00            |
| USD 100,000   | Citigroup Inc, 4.450%, 29/09/27          | 114,210      | 0.00            | USD 200,000   | Coca-Cola Consolidated Inc, 3.800%, 25/11/25                | 221,600      | 0.01            |
| USD 200,000   | Citigroup Inc, 3.887%, 10/01/28          | 222,544      | 0.01            | EUR 100,000   | Coca-Cola European Partners PLC, 1.875%, 18/03/30           | 131,807      | 0.00            |
| USD 200,000   | Citigroup Inc, 3.668%, 24/07/28          | 220,894      | 0.01            | EUR 200,000   | Colgate-Palmolive Co, 0.500%, 06/03/26                      | 243,209      | 0.01            |
| EUR 100,000   | Citigroup Inc, 1.500%, 26/10/28          | 127,640      | 0.00            | USD 150,000   | Columbia Pipeline Group Inc, 5.800%, 01/06/45               | 204,609      | 0.01            |
| USD 300,000   | Citigroup Inc, 3.520%, 27/10/28          | 328,530      | 0.01            | USD 235,000   | Comcast Cable Communications Holdings Inc, 9.455%, 15/11/22 | 264,398      | 0.01            |
| EUR 100,000   | Citigroup Inc, 1.250%, 10/04/29          | 124,983      | 0.00            | USD 50,000  | Comcast Corp, 3.600%, 01/03/24                              | 53,993       | 0.00            |
| USD 150,000   | Citigroup Inc, 4.075%, 23/04/29          | 170,272      | 0.00            | USD 55,000  | Comcast Corp, 3.700%, 15/04/24                              | 59,613       | 0.00            |
| USD 150,000   | Citigroup Inc, 3.980%, 20/03/30          | 170,221      | 0.00            |   |   |              |                 |
| USD 400,000   | Citigroup Inc, 2.976%, 05/11/30          | 424,288      | 0.01            |   |   |              |                 |
| USD 300,000   | Citigroup Inc, 2.572%, 03/06/31          | 308,307      | 0.01            |   |   |              |                 |
| USD 1,085,000   | Citigroup Inc, 2.561%, 01/05/32          | 1,105,355    | 0.03            |   |   |              |                 |
| USD 200,000   | Citigroup Inc, 6.000%, 31/10/33          | 265,680      | 0.01            |   |   |              |                 |

## Schedule of Investments *(continued)*

as at 30 June 2021 (Expressed in US Dollar)

| Quantity  | Description                              | Market Value | % of Net Assets | Quantity  | Description  | Market Value | % of Net Assets |
|---|--|--------------|-----------------|---|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |  |              |                 |
| Corporate Bonds - 24.02% <i>(continued)</i>   |  |              |                 | Corporate Bonds - 24.02% <i>(continued)</i>   |  |              |                 |
| United States <i>(continued)</i>  |  |              |                 | United States <i>(continued)</i>  |  |              |                 |
| USD 150,000   | Comcast Corp, 3.950%, 15/10/25           | 167,880      | 0.00            | USD 100,000   | Conagra Brands Inc, 1.375%, 01/11/27                                     | 97,591       | 0.00            |
| EUR 100,000   | Comcast Corp, 0.250%, 20/05/27           | 119,136      | 0.00            | USD 45,000  | Conagra Brands Inc, 4.850%, 01/11/28                                     | 53,602       | 0.00            |
| USD 100,000   | Comcast Corp, 3.150%, 15/02/28           | 109,657      | 0.00            | USD 25,000  | Conagra Brands Inc, 5.300%, 01/11/38                                     | 31,797       | 0.00            |
| USD 95,000  | Comcast Corp, 4.150%, 15/10/28           | 110,002      | 0.00            | USD 40,000  | Conagra Brands Inc, 5.400%, 01/11/48                                     | 53,465       | 0.00            |
| GBP 100,000   | Comcast Corp, 1.500%, 20/02/29           | 138,680      | 0.00            | USD 25,000  | Connecticut Light & Power Co, 4.000%, 01/04/48                           | 30,264       | 0.00            |
| USD 70,000  | Comcast Corp, 4.250%, 15/10/30           | 82,318       | 0.00            | USD 225,000   | ConocoPhillips, 4.300%, 15/08/28   | 260,989      | 0.01            |
| USD 175,000   | Comcast Corp, 1.950%, 15/01/31           | 172,485      | 0.00            | USD 15,000  | ConocoPhillips, 5.900%, 15/10/32   | 20,039       | 0.00            |
| USD 500,000   | Comcast Corp, 1.500%, 15/02/31           | 473,755      | 0.01            | USD 200,000   | ConocoPhillips, 6.500%, 01/02/39   | 295,816      | 0.01            |
| EUR 100,000   | Comcast Corp, 0.750%, 20/02/32           | 119,029      | 0.00            | USD 350,000   | ConocoPhillips, 3.750%, perpetual  | 393,130      | 0.01            |
| USD 35,000  | Comcast Corp, 5.650%, 15/06/35           | 47,359       | 0.00            | USD 325,000   | ConocoPhillips, 4.850%, perpetual  | 427,931      | 0.01            |
| USD 300,000   | Comcast Corp, 6.500%, 15/11/35           | 436,539      | 0.01            | USD 300,000   | ConocoPhillips Co, 4.950%, 15/03/26                                      | 348,300      | 0.01            |
| GBP 200,000   | Comcast Corp, 1.875%, 20/02/36           | 273,475      | 0.01            | USD 50,000  | ConocoPhillips Holding Co, 6.950%, 15/04/29                              | 67,975       | 0.00            |
| USD 200,000   | Comcast Corp, 3.200%, 15/07/36           | 214,130      | 0.01            | USD 15,000  | Consolidated Edison Co of New York Inc, 6.750%, 01/04/38                 | 22,084       | 0.00            |
| USD 200,000   | Comcast Corp, 3.900%, 01/03/38           | 229,350      | 0.01            | USD 200,000   | Consolidated Edison Co of New York Inc, 5.700%, 15/06/40                 | 270,818      | 0.01            |
| USD 34,000  | Comcast Corp, 6.400%, 15/05/38           | 50,072       | 0.00            | USD 100,000   | Consolidated Edison Co of New York Inc, 4.450%, 15/03/44                 | 120,274      | 0.00            |
| USD 285,000   | Comcast Corp, 4.600%, 15/10/38           | 353,266      | 0.01            | USD 100,000   | Consolidated Edison Co of New York Inc, 3.875%, 15/06/47                 | 112,222      | 0.00            |
| EUR 100,000   | Comcast Corp, 1.250%, 20/02/40           | 119,915      | 0.00            | USD 200,000   | Consolidated Edison Co of New York Inc, 4.125%, 15/05/49                 | 233,578      | 0.01            |
| USD 755,000   | Comcast Corp, 3.750%, 01/04/40           | 853,603      | 0.02            | USD 100,000   | Consolidated Edison Co of New York Inc, 4.300%, 01/12/56                 | 117,917      | 0.00            |
| USD 100,000   | Comcast Corp, 4.500%, 15/01/43           | 123,941      | 0.00            | USD 105,000   | Consolidated Edison Co of New York Inc, 3.000%, perpetual                | 97,160       | 0.00            |
| USD 100,000   | Comcast Corp, 4.000%, 15/08/47           | 116,261      | 0.00            | USD 120,000   | Consolidated Edison Inc, 0.650%, perpetual                               | 119,981      | 0.00            |
| USD 30,000  | Comcast Corp, 3.969%, 01/11/47           | 34,998       | 0.00            | USD 75,000  | Constellation Brands Inc, 4.250%, 01/05/23                               | 79,980       | 0.00            |
| USD 75,000  | Comcast Corp, 4.700%, 15/10/48           | 97,235       | 0.00            | USD 100,000   | Constellation Brands Inc, 3.500%, 09/05/27                               | 110,332      | 0.00            |
| USD 52,000  | Comcast Corp, 3.999%, 01/11/49           | 61,241       | 0.00            | USD 200,000   | Constellation Brands Inc, 3.150%, 01/08/29                               | 214,978      | 0.01            |
| USD 300,000   | Comcast Corp, 3.450%, 01/02/50           | 324,969      | 0.01            | USD 200,000   | Constellation Brands Inc, 4.100%, 15/02/48                               | 229,736      | 0.01            |
| USD 110,000   | Comcast Corp, 2.800%, 15/01/51           | 105,863      | 0.00            | USD 75,000  | Consumers Energy Co, 3.375%, 15/08/23                                    | 79,184       | 0.00            |
| USD 305,000   | Comcast Corp, 4.950%, 15/10/58           | 421,983      | 0.01            | USD 100,000   | Consumers Energy Co, 3.250%, 15/08/46                                    | 107,797      | 0.00            |
| USD 500,000   | Comcast Corp, 3.400%, perpetual          | 552,235      | 0.01            | USD 200,000   | Consumers Energy Co, 3.750%, 15/02/50                                    | 235,168      | 0.01            |
| USD 50,000  | Comerica Inc, 3.700%, 31/07/23           | 53,177       | 0.00            | USD 75,050  | Continental Airlines 2012-2 Class A Pass Through Trust, 4.000%, 29/10/24 | 79,358       | 0.00            |
| USD 25,000  | CommonSpirit Health, 3.347%, 01/10/29    | 27,093       | 0.00            | USD 100,000   | Corning Inc, 4.750%, 15/03/42  | 125,106      | 0.00            |
| USD 45,000  | CommonSpirit Health, 4.187%, 01/10/49    | 51,680       | 0.00            | USD 35,000  | Corporate Office Properties LP, 2.250%, 15/03/26                         | 35,978       | 0.00            |
| USD 35,000  | CommonSpirit Health, 1.547%, perpetual   | 35,307       | 0.00            | USD 100,000   | Costco Wholesale Corp, 3.000%, 18/05/27                                  | 109,750      | 0.00            |
| USD 50,000  | CommonSpirit Health, 2.782%, perpetual   | 52,029       | 0.00            |   |  |              |                 |
| USD 75,000  | CommonSpirit Health, 3.910%, perpetual   | 82,837       | 0.00            |   |  |              |                 |
| USD 100,000   | Commonwealth Edison Co, 2.950%, 15/08/27 | 107,998      | 0.00            |   |  |              |                 |
| USD 45,000  | Commonwealth Edison Co, 3.700%, 15/08/28 | 51,198       | 0.00            |   |  |              |                 |
| USD 100,000   | Commonwealth Edison Co, 5.900%, 15/03/36 | 141,569      | 0.00            |   |  |              |                 |
| USD 50,000  | Commonwealth Edison Co, 4.350%, 15/11/45 | 62,103       | 0.00            |   |  |              |                 |
| USD 50,000  | Commonwealth Edison Co, 3.650%, 15/06/46 | 56,665       | 0.00            |   |  |              |                 |
| USD 100,000   | Commonwealth Edison Co, 3.750%, 15/08/47 | 115,701      | 0.00            |   |  |              |                 |
| USD 82,000  | Conagra Brands Inc, 3.200%, 25/01/23     | 84,850       | 0.00            |   |  |              |                 |
| USD 30,000  | Conagra Brands Inc, 4.300%, 01/05/24     | 32,919       | 0.00            |   |  |              |                 |

## Schedule of Investments *(continued)*

as at 30 June 2021 (Expressed in US Dollar)

| Quantity  | Description                                       | Market Value | % of Net Assets | Quantity  | Description   | Market Value | % of Net Assets |
|---|---|--------------|-----------------|---|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |   |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |   |              |                 |
| Corporate Bonds - 24.02% <i>(continued)</i>   |   |              |                 | Corporate Bonds - 24.02% <i>(continued)</i>   |   |              |                 |
| United States <i>(continued)</i>  |   |              |                 | United States <i>(continued)</i>  |   |              |                 |
| USD 500,000   | Costco Wholesale Corp, 1.600%, 20/04/30           | 492,720      | 0.01            | USD 200,000   | CVS Health Corp, 4.125%, 01/04/40                     | 231,848      | 0.01            |
| USD 35,000  | Cox Communications Inc, 3.150%, 15/08/24          | 37,360       | 0.00            | USD 85,000  | CVS Health Corp, 2.700%, 21/08/40                     | 82,424       | 0.00            |
| USD 100,000   | Cox Communications Inc, 3.350%, 15/09/26          | 108,745      | 0.00            | USD 150,000   | CVS Health Corp, 5.300%, 05/12/43                     | 198,355      | 0.01            |
| USD 100,000   | Cox Communications Inc, 3.500%, 15/08/27          | 109,815      | 0.00            | USD 185,000   | CVS Health Corp, 5.125%, 20/07/45                     | 240,119      | 0.01            |
| USD 34,000  | Cox Communications Inc, 4.700%, 15/12/42          | 41,674       | 0.00            | USD 170,000   | CVS Health Corp, 5.050%, 25/03/48                     | 221,078      | 0.01            |
| USD 455,000   | Crown Castle International Corp, 3.150%, 15/07/23 | 478,037      | 0.01            | USD 200,000   | CVS Health Corp, 4.250%, 01/04/50                     | 237,724      | 0.01            |
| USD 500,000   | Crown Castle International Corp, 1.350%, 15/07/25 | 503,455      | 0.01            | USD 60,000  | CyrusOne LP / CyrusOne Finance Corp, 3.450%, 15/11/29 | 63,903       | 0.00            |
| USD 85,000  | Crown Castle International Corp, 3.700%, 15/06/26 | 93,531       | 0.00            | USD 25,000  | CyrusOne LP / CyrusOne Finance Corp, 2.150%, 01/11/30 | 23,856       | 0.00            |
| USD 135,000   | Crown Castle International Corp, 4.000%, 01/03/27 | 151,157      | 0.00            | USD 200,000   | Daimler Finance North America LLC, 2.550%, 15/08/22   | 204,712      | 0.01            |
| USD 60,000  | Crown Castle International Corp, 3.300%, 01/07/30 | 64,445       | 0.00            | USD 500,000   | Daimler Finance North America LLC, 2.700%, 14/06/24   | 526,340      | 0.01            |
| USD 500,000   | Crown Castle International Corp, 2.250%, 15/01/31 | 493,380      | 0.01            | USD 500,000   | Daimler Finance North America LLC, 1.450%, perpetual  | 502,405      | 0.01            |
| USD 125,000   | Crown Castle International Corp, 4.750%, 15/05/47 | 152,709      | 0.00            | EUR 100,000   | Danaher Corp, 2.500%, 30/03/30                        | 137,752      | 0.00            |
| USD 200,000   | CSX Corp, 2.600%, 01/11/26                        | 212,980      | 0.01            | USD 15,000  | Darden Restaurants Inc, 4.550%, 15/02/48              | 17,620       | 0.00            |
| USD 65,000  | CSX Corp, 4.250%, 15/03/29                        | 75,563       | 0.00            | USD 95,000  | Dayton Power & Light Co, 3.950%, 15/06/49             | 106,045      | 0.00            |
| USD 50,000  | CSX Corp, 2.400%, 15/02/30                        | 51,494       | 0.00            | USD 115,000   | Dell International LLC / EMC Corp, 5.450%, 15/06/23   | 124,746      | 0.00            |
| USD 25,000  | CSX Corp, 6.150%, 01/05/37                        | 35,294       | 0.00            | USD 300,000   | Dell International LLC / EMC Corp, 5.850%, 15/07/25   | 352,092      | 0.01            |
| USD 116,000   | CSX Corp, 4.100%, 15/03/44                        | 135,763      | 0.00            | USD 385,000   | Dell International LLC / EMC Corp, 6.020%, 15/06/26   | 461,750      | 0.01            |
| USD 150,000   | CSX Corp, 4.500%, 01/08/54                        | 190,158      | 0.01            | USD 100,000   | Dell International LLC / EMC Corp, 4.900%, 01/10/26   | 115,396      | 0.00            |
| USD 200,000   | CSX Corp, 4.650%, 01/03/68                        | 262,522      | 0.01            | USD 100,000   | Dell International LLC / EMC Corp, 5.300%, 01/10/29   | 120,608      | 0.00            |
| USD 125,000   | CubeSmart LP, 2.000%, 15/02/31                    | 121,524      | 0.00            | USD 50,000  | Dell International LLC / EMC Corp, 4.000%, perpetual  | 54,352       | 0.00            |
| USD 500,000   | Cummins Inc, 1.500%, perpetual                    | 482,420      | 0.01            | USD 135,000   | Dell International LLC / EMC Corp, 8.100%, perpetual  | 206,480      | 0.01            |
| USD 200,000   | CVS Health Corp, 3.500%, 20/07/22                 | 205,592      | 0.01            | USD 115,000   | Dell International LLC / EMC Corp, 8.350%, perpetual  | 188,146      | 0.01            |
| USD 100,000   | CVS Health Corp, 2.750%, 01/12/22                 | 102,780      | 0.00            | USD 65,000  | Diamondback Energy Inc, 2.875%, 01/12/24              | 68,710       | 0.00            |
| USD 49,000  | CVS Health Corp, 3.700%, 09/03/23                 | 51,586       | 0.00            | USD 45,000  | Diamondback Energy Inc, 3.250%, 01/12/26              | 48,227       | 0.00            |
| USD 45,000  | CVS Health Corp, 2.625%, 15/08/24                 | 47,515       | 0.00            | USD 100,000   | Diamondback Energy Inc, 3.500%, 01/12/29              | 107,184      | 0.00            |
| USD 25,000  | CVS Health Corp, 4.100%, 25/03/25                 | 27,716       | 0.00            | EUR 100,000   | Digital Euro Finco LLC, 1.125%, 09/04/28              | 122,689      | 0.00            |
| USD 160,000   | CVS Health Corp, 3.875%, 20/07/25                 | 176,662      | 0.00            | USD 200,000   | Digital Realty Trust LP, 3.700%, 15/08/27             | 224,126      | 0.01            |
| USD 35,000  | CVS Health Corp, 3.000%, 15/08/26                 | 37,743       | 0.00            | USD 200,000   | Digital Realty Trust LP, 3.600%, 01/07/29             | 222,362      | 0.01            |
| USD 265,000   | CVS Health Corp, 1.300%, 21/08/27                 | 260,148      | 0.01            | GBP 100,000   | Digital Stout Holding LLC, 2.750%, 19/07/24           | 145,732      | 0.00            |
| USD 565,000   | CVS Health Corp, 4.300%, 25/03/28                 | 649,072      | 0.02            |   |   |              |                 |
| USD 50,000  | CVS Health Corp, 3.250%, 15/08/29                 | 54,373       | 0.00            |   |   |              |                 |
| USD 250,000   | CVS Health Corp, 1.750%, 21/08/30                 | 240,597      | 0.01            |   |   |              |                 |
| USD 265,000   | CVS Health Corp, 4.780%, 25/03/38                 | 325,961      | 0.01            |   |   |              |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description  | Market Value | % of Net Assets | Quantity   | Description                                  | Market Value | % of Net Assets |
|--|--|--------------|-----------------|--|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 |
| Corporate Bonds - 24.02% (continued)   |  |              |                 | Corporate Bonds - 24.02% (continued)   |  |              |                 |
| United States (continued)  |  |              |                 | United States (continued)  |  |              |                 |
| USD 120,000  | Dignity Health, 4.500%, 01/11/42                     | 144,293      | 0.00            | USD 50,000   | DTE Electric Co, 3.750%, 15/08/47            | 57,779       | 0.00            |
| USD 250,000  | Discover Bank, 3.450%, 27/07/26                      | 272,797      | 0.01            | USD 100,000  | DTE Electric Co, 2.950%, 01/03/50            | 102,573      | 0.00            |
| USD 250,000  | Discover Bank, 4.682%, 09/08/28                      | 265,495      | 0.01            | USD 50,000   | DTE Energy Co, 2.250%, 01/11/22              | 51,184       | 0.00            |
| USD 79,000   | Discovery Communications LLC, 2.950%, 20/03/23       | 82,190       | 0.00            | USD 100,000  | DTE Energy Co, 3.700%, 01/08/23              | 106,222      | 0.00            |
| USD 110,000  | Discovery Communications LLC, 3.950%, 20/03/28       | 122,472      | 0.00            | USD 75,000   | DTE Energy Co, 3.850%, 01/12/23              | 80,243       | 0.00            |
| USD 70,000   | Discovery Communications LLC, 4.125%, 15/05/29       | 78,609       | 0.00            | USD 75,000   | DTE Energy Co, 2.529%, 01/10/24              | 78,793       | 0.00            |
| USD 125,000  | Discovery Communications LLC, 3.625%, 15/05/30       | 136,465      | 0.00            | USD 50,000   | DTE Energy Co, 3.800%, 15/03/27              | 55,607       | 0.00            |
| USD 30,000   | Discovery Communications LLC, 5.200%, 20/09/47       | 37,370       | 0.00            | USD 50,000   | DTE Energy Co, 2.950%, 01/03/30              | 52,897       | 0.00            |
| USD 452,000  | Discovery Communications LLC, 4.000%, 15/09/55       | 478,035      | 0.01            | USD 350,000  | DTE Energy Co, 1.050%, perpetual             | 349,429      | 0.01            |
| USD 50,000   | Dollar General Corp, 4.150%, 01/11/25                | 56,007       | 0.00            | USD 200,000  | Duke Energy Carolinas LLC, 2.450%, 01/02/30  | 207,332      | 0.01            |
| USD 45,000   | Dollar Tree Inc, 3.700%, 15/05/23                    | 47,540       | 0.00            | USD 25,000   | Duke Energy Carolinas LLC, 6.000%, 15/01/38  | 35,428       | 0.00            |
| USD 100,000  | Dollar Tree Inc, 4.000%, 15/05/25                    | 110,363      | 0.00            | USD 100,000  | Duke Energy Carolinas LLC, 3.750%, 01/06/45  | 113,289      | 0.00            |
| USD 345,000  | Dollar Tree Inc, 4.200%, 15/05/28                    | 393,586      | 0.01            | USD 560,000  | Duke Energy Carolinas LLC, 3.450%, perpetual | 621,034      | 0.01            |
| USD 35,000   | Dominion Energy Inc, 3.071%, 15/08/24                | 37,130       | 0.00            | USD 100,000  | Duke Energy Corp, 3.950%, 15/10/23           | 106,794      | 0.00            |
| USD 100,000  | Dominion Energy Inc, 2.850%, 15/08/26                | 106,572      | 0.00            | USD 100,000  | Duke Energy Corp, 2.650%, 01/09/26           | 105,775      | 0.00            |
| USD 150,000  | Dominion Energy Inc, 4.250%, 01/06/28                | 172,377      | 0.00            | USD 200,000  | Duke Energy Corp, 3.150%, 15/08/27           | 216,364      | 0.01            |
| USD 90,000   | Dominion Energy Inc, 3.375%, 01/04/30                | 98,123       | 0.00            | USD 100,000  | Duke Energy Corp, 3.750%, 01/09/46           | 106,619      | 0.00            |
| USD 10,000   | Dominion Energy Inc, 5.250%, 01/08/33                | 12,529       | 0.00            | USD 100,000  | Duke Energy Corp, 3.950%, 15/08/47           | 110,316      | 0.00            |
| USD 50,000   | Dominion Energy Inc, 4.900%, 01/08/41                | 63,279       | 0.00            | USD 100,000  | Duke Energy Florida LLC, 3.200%, 15/01/27    | 109,234      | 0.00            |
| USD 575,000  | Dominion Energy Inc, 1.450%, perpetual               | 579,266      | 0.01            | USD 200,000  | Duke Energy Florida LLC, 2.500%, 01/12/29    | 209,888      | 0.01            |
| USD 565,000  | Dominion Energy Inc, 3.300%, perpetual               | 592,843      | 0.01            | USD 25,000   | Duke Energy Florida LLC, 6.400%, 15/06/38    | 36,902       | 0.00            |
| USD 100,000  | Dominion Energy South Carolina Inc, 5.100%, 01/06/65 | 144,949      | 0.00            | USD 50,000   | Duke Energy Indiana LLC, 3.750%, 15/05/46    | 56,329       | 0.00            |
| EUR 100,000  | Dover Corp, 1.250%, 09/11/26                         | 124,665      | 0.00            | USD 65,000   | Duke Energy Indiana LLC, 2.750%, 01/04/50    | 62,981       | 0.00            |
| EUR 100,000  | Dow Chemical Co, 0.500%, 15/03/27                    | 119,465      | 0.00            | USD 150,000  | Duke Energy Ohio Inc, 3.800%, 01/09/23       | 159,646      | 0.00            |
| USD 255,000  | Dow Chemical Co, 7.375%, 01/11/29                    | 353,932      | 0.01            | USD 75,000   | Duke Energy Progress LLC, 3.375%, 01/09/23   | 79,590       | 0.00            |
| EUR 100,000  | Dow Chemical Co, 1.875%, 15/03/40                    | 126,857      | 0.00            | USD 150,000  | Duke Energy Progress LLC, 3.700%, 01/09/28   | 168,867      | 0.00            |
| USD 100,000  | Dow Chemical Co, 4.375%, 15/11/42                    | 119,187      | 0.00            | USD 210,000  | Duke Energy Progress LLC, 3.450%, 15/03/29   | 232,695      | 0.01            |
| USD 145,000  | Dow Chemical Co, 4.800%, 15/05/49                    | 185,696      | 0.01            | USD 105,000  | Duke Energy Progress LLC, 4.150%, 01/12/44   | 126,804      | 0.00            |
| USD 250,000  | Dow Chemical Co, 3.600%, 15/11/50                    | 269,515      | 0.01            | USD 100,000  | Duke Energy Progress LLC, 3.700%, 15/10/46   | 113,289      | 0.00            |
| USD 250,000  | Dow Chemical Co, 2.100%, perpetual                   | 247,575      | 0.01            | USD 100,000  | Duke Energy Progress LLC, 3.600%, 15/09/47   | 111,534      | 0.00            |
| USD 100,000  | DR Horton Inc, 2.500%, 15/10/24                      | 104,871      | 0.00            | USD 500,000  | Duke Energy Progress LLC, 2.500%, perpetual  | 461,070      | 0.01            |
| USD 100,000  | DR Horton Inc, 1.400%, 15/10/27                      | 97,960       | 0.00            | USD 100,000  | Duke Realty LP, 3.750%, 01/12/24             | 108,638      | 0.00            |
| USD 100,000  | DTE Electric Co, 4.300%, 01/07/44                    | 122,665      | 0.00            |  |  |              |                 |



## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description   | Market Value | % of Net Assets | Quantity   | Description   | Market Value | % of Net Assets |
|--|---|--------------|-----------------|--|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |              |                 |
| Corporate Bonds - 24.02% (continued)   |   |              |                 | Corporate Bonds - 24.02% (continued)   |   |              |                 |
| United States (continued)  |   |              |                 | United States (continued)  |   |              |                 |
| USD 40,000   | Duke Realty LP, 2.875%, 15/11/29                    | 42,185       | 0.00            | USD 200,000  | Enable Midstream Partners LP, 4.400%, 15/03/27      | 221,122      | 0.01            |
| USD 70,000   | Duke Realty LP, 1.750%, 01/02/31                    | 67,338       | 0.00            | USD 100,000  | Entergy Arkansas LLC, 3.500%, 01/04/26              | 109,925      | 0.00            |
| USD 100,000  | Duke University Health System Inc, 3.920%, 01/06/47 | 120,003      | 0.00            | USD 95,000   | Entergy Arkansas LLC, 2.650%, perpetual             | 90,573       | 0.00            |
| USD 150,000  | DuPont de Nemours Inc, 4.205%, 15/11/23             | 162,393      | 0.00            | USD 200,000  | Entergy Arkansas LLC, 3.350%, perpetual             | 214,616      | 0.01            |
| USD 150,000  | DuPont de Nemours Inc, 4.725%, 15/11/28             | 178,770      | 0.00            | USD 120,000  | Entergy Corp, 0.900%, 15/09/25                      | 118,568      | 0.00            |
| USD 65,000   | DuPont de Nemours Inc, 5.319%, 15/11/38             | 85,907       | 0.00            | USD 30,000   | Entergy Corp, 2.950%, 01/09/26                      | 32,050       | 0.00            |
| USD 75,000   | DuPont de Nemours Inc, 5.419%, 15/11/48             | 104,155      | 0.00            | USD 50,000   | Entergy Louisiana LLC, 0.620%, 17/11/23             | 50,065       | 0.00            |
| EUR 100,000  | DXC Technology Co, 1.750%, 15/01/26                 | 125,313      | 0.00            | USD 425,000  | Entergy Louisiana LLC, 4.000%, 15/03/33             | 497,960      | 0.01            |
| USD 50,000   | E*TRADE Financial Corp, 2.950%, 24/08/22            | 51,343       | 0.00            | USD 5,000  | Entergy Louisiana LLC, 2.900%, 15/03/51             | 4,973        | 0.00            |
| USD 200,000  | E*TRADE Financial Corp, 3.800%, 24/08/27            | 221,564      | 0.01            | USD 50,000   | Entergy Texas Inc, 3.550%, 30/09/49                 | 53,715       | 0.00            |
| USD 200,000  | Eastman Chemical Co, 3.600%, 15/08/22               | 205,516      | 0.01            | USD 165,000  | Entergy Texas Inc, 1.750%, perpetual                | 157,935      | 0.00            |
| USD 100,000  | Eaton Corp, 4.150%, 02/11/42                        | 119,343      | 0.00            | USD 50,000   | Enterprise Products Operating LLC, 3.350%, 15/03/23 | 52,069       | 0.00            |
| USD 200,000  | eBay Inc, 2.750%, 30/01/23                          | 207,134      | 0.01            | USD 75,000   | Enterprise Products Operating LLC, 4.150%, 16/10/28 | 86,147       | 0.00            |
| USD 120,000  | eBay Inc, 1.900%, 11/03/25                          | 124,087      | 0.00            | USD 100,000  | Enterprise Products Operating LLC, 3.125%, 31/07/29 | 107,895      | 0.00            |
| USD 100,000  | eBay Inc, 2.700%, 11/03/30                          | 104,023      | 0.00            | USD 360,000  | Enterprise Products Operating LLC, 2.800%, 31/01/30 | 380,365      | 0.01            |
| USD 650,000  | eBay Inc, 2.600%, perpetual                         | 661,511      | 0.02            | USD 25,000   | Enterprise Products Operating LLC, 6.125%, 15/10/39 | 35,050       | 0.00            |
| EUR 100,000  | Ecolab Inc, 1.000%, 15/01/24                        | 121,701      | 0.00            | USD 130,000  | Enterprise Products Operating LLC, 5.950%, 01/02/41 | 178,807      | 0.00            |
| USD 70,000   | Ecolab Inc, 3.250%, 01/12/27                        | 77,079       | 0.00            | USD 150,000  | Enterprise Products Operating LLC, 4.900%, 15/05/46 | 185,616      | 0.01            |
| USD 300,000  | Ecolab Inc, 3.950%, 01/12/47                        | 362,133      | 0.01            | USD 75,000   | Enterprise Products Operating LLC, 4.800%, 01/02/49 | 92,361       | 0.00            |
| USD 40,000   | Edison International, 4.950%, 15/04/25              | 44,327       | 0.00            | USD 65,000   | Enterprise Products Operating LLC, 4.200%, 31/01/50 | 75,230       | 0.00            |
| USD 25,000   | Edison International, 5.750%, 15/06/27              | 28,480       | 0.00            | USD 600,000  | Enterprise Products Operating LLC, 3.700%, 31/01/51 | 644,712      | 0.02            |
| USD 50,000   | Electronic Arts Inc, 4.800%, 01/03/26               | 57,602       | 0.00            | USD 270,000  | Enterprise Products Operating LLC, 3.950%, 31/01/60 | 300,164      | 0.01            |
| USD 48,000   | Eli Lilly & Co, 2.750%, 01/06/25                    | 51,312       | 0.00            | USD 200,000  | Enterprise Products Operating LLC, 4.875%, 16/08/77 | 196,032      | 0.01            |
| EUR 100,000  | Eli Lilly & Co, 1.625%, 02/06/26                    | 127,841      | 0.00            | USD 100,000  | EOG Resources Inc, 2.625%, 15/03/23                 | 103,258      | 0.00            |
| USD 65,000   | Eli Lilly & Co, 3.375%, 15/03/29                    | 72,946       | 0.00            | USD 200,000  | Equinix Inc, 1.000%, 15/09/25                       | 198,456      | 0.01            |
| USD 100,000  | Eli Lilly & Co, 3.950%, 15/03/49                    | 121,388      | 0.00            | USD 100,000  | Equinix Inc, 1.550%, 15/03/28                       | 98,216       | 0.00            |
| EUR 100,000  | Eli Lilly & Co, 1.700%, 01/11/49                    | 131,730      | 0.00            | USD 500,000  | Equinix Inc, 2.000%, 15/05/28                       | 501,460      | 0.01            |
| USD 100,000  | Eli Lilly & Co, 4.150%, 15/03/59                    | 126,823      | 0.00            | USD 200,000  | Equinix Inc, 2.950%, 15/09/51                       | 191,522      | 0.01            |
| USD 250,000  | Eli Lilly and Co, 2.250%, 15/05/50                  | 226,530      | 0.01            | USD 105,000  | ERP Operating LP, 2.850%, 01/11/26                  | 112,316      | 0.00            |
| USD 250,000  | Eli Lilly and Co, 2.500%, perpetual                 | 228,822      | 0.01            | USD 100,000  | ERP Operating LP, 3.250%, 01/08/27                  | 109,088      | 0.00            |
| USD 100,000  | EMD Finance LLC, 3.250%, 19/03/25                   | 107,402      | 0.00            | USD 100,000  | ERP Operating LP, 4.000%, 01/08/47                  | 118,228      | 0.00            |
| USD 35,000   | Emera US Finance LP, 3.550%, 15/06/26               | 38,276       | 0.00            |  |   |              |                 |
| USD 35,000   | Emera US Finance LP, 4.750%, 15/06/46               | 41,775       | 0.00            |  |   |              |                 |
| EUR 100,000  | Emerson Electric Co, 0.375%, 22/05/24               | 120,260      | 0.00            |  |   |              |                 |
| USD 150,000  | Emerson Electric Co, 3.150%, 01/06/25               | 162,349      | 0.00            |  |   |              |                 |
| EUR 100,000  | Emerson Electric Co, 1.250%, 15/10/25               | 124,828      | 0.00            |  |   |              |                 |
| USD 135,000  | Emerson Electric Co, 0.875%, perpetual              | 133,106      | 0.00            |  |   |              |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description  | Market Value | % of Net Assets | Quantity   | Description   | Market Value | % of Net Assets |
|--|--|--------------|-----------------|--|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |              |                 |
| Corporate Bonds - 24.02% (continued)   |  |              |                 | Corporate Bonds - 24.02% (continued)   |   |              |                 |
| United States (continued)  |  |              |                 | United States (continued)  |   |              |                 |
| USD 50,000   | Essex Portfolio LP, 3.875%, 01/05/24               | 53,833       | 0.00            | USD 300,000  | Exxon Mobil Corp, 2.610%, 15/10/30                            | 316,431      | 0.01            |
| USD 200,000  | Essex Portfolio LP, 4.000%, 01/03/29               | 225,894      | 0.01            | EUR 100,000  | Exxon Mobil Corp, 0.835%, 26/06/32                            | 118,377      | 0.00            |
| USD 200,000  | Essex Portfolio LP, 1.650%, perpetual              | 187,924      | 0.01            | EUR 100,000  | Exxon Mobil Corp, 1.408%, 26/06/39                            | 116,946      | 0.00            |
| USD 100,000  | Estee Lauder Cos Inc, 3.150%, 15/03/27             | 110,029      | 0.00            | USD 100,000  | Exxon Mobil Corp, 2.995%, 16/08/39                            | 102,833      | 0.00            |
| USD 50,000   | Estee Lauder Cos Inc, 4.375%, 15/06/45             | 62,922       | 0.00            | USD 300,000  | Exxon Mobil Corp, 4.227%, 19/03/40                            | 358,992      | 0.01            |
| USD 50,000   | Everest Reinsurance Holdings Inc, 3.500%, 15/10/50 | 53,365       | 0.00            | USD 165,000  | Exxon Mobil Corp, 4.114%, 01/03/46                            | 195,030      | 0.01            |
| USD 100,000  | Evergy Kansas Central Inc, 2.550%, 01/07/26        | 105,762      | 0.00            | USD 100,000  | Exxon Mobil Corp, 3.095%, 16/08/49                            | 101,983      | 0.00            |
| USD 200,000  | Evergy Kansas Central Inc, 3.100%, 01/04/27        | 216,670      | 0.01            | USD 400,000  | Exxon Mobil Corp, 4.327%, 19/03/50                            | 496,540      | 0.01            |
| USD 100,000  | Evergy Metro Inc, 3.650%, 15/08/25                 | 109,922      | 0.00            | USD 200,000  | Exxon Mobil Corp, 3.452%, 15/04/51                            | 217,634      | 0.01            |
| USD 200,000  | Evergy Metro Inc, 4.200%, 15/06/47                 | 241,238      | 0.01            | USD 100,000  | Federal Realty Investment Trust, 3.200%, 15/06/29             | 107,459      | 0.00            |
| USD 45,000   | Eversource Energy, 3.800%, 01/12/23                | 48,310       | 0.00            | EUR 100,000  | FedEx Corp, 0.450%, 05/08/25                                  | 120,630      | 0.00            |
| USD 50,000   | Eversource Energy, 4.250%, 01/04/29                | 58,298       | 0.00            | EUR 100,000  | FedEx Corp, 0.450%, 04/05/29                                  | 118,148      | 0.00            |
| USD 125,000  | Eversource Energy, 3.450%, perpetual               | 132,066      | 0.00            | EUR 100,000  | FedEx Corp, 0.950%, 04/05/33                                  | 117,755      | 0.00            |
| USD 50,000   | Exelon Corp, 3.400%, 15/04/26                      | 54,460       | 0.00            | USD 150,000  | FedEx Corp, 4.750%, 15/11/45                                  | 186,963      | 0.01            |
| USD 25,000   | Exelon Corp, 5.625%, 15/06/35                      | 32,903       | 0.00            | USD 100,000  | FedEx Corp, 4.400%, 15/01/47                                  | 119,427      | 0.00            |
| USD 50,000   | Exelon Corp, 4.450%, 15/04/46                      | 60,655       | 0.00            | USD 300,000  | FedEx Corp, 4.050%, 15/02/48                                  | 344,607      | 0.01            |
| USD 120,000  | Exelon Generation Co LLC, 3.250%, 01/06/25         | 129,373      | 0.00            | USD 665,000  | FedEx Corp, 2.400%, perpetual                                 | 677,376      | 0.02            |
| USD 400,000  | Exelon Generation Co LLC, 6.250%, 01/10/39         | 492,756      | 0.01            | USD 655,000  | FedEx Corp, 3.250%, perpetual                                 | 674,414      | 0.02            |
| USD 50,000   | Exelon Generation Co LLC, 5.600%, 15/06/42         | 58,678       | 0.00            | USD 50,000   | Fidelity National Financial Inc, 4.500%, 15/08/28             | 57,527       | 0.00            |
| USD 550,000  | Expedia Group Inc, 3.600%, 15/12/23                | 584,441      | 0.01            | USD 200,000  | Fidelity National Financial Inc, 2.450%, perpetual            | 199,466      | 0.01            |
| USD 100,000  | Expedia Group Inc, 3.800%, 15/02/28                | 108,938      | 0.00            | EUR 100,000  | Fidelity National Information Services Inc, 0.125%, 03/12/22  | 119,170      | 0.00            |
| USD 235,000  | Expedia Group Inc, 3.250%, 15/02/30                | 245,507      | 0.01            | EUR 100,000  | Fidelity National Information Services Inc, 1.100%, 15/07/24  | 122,371      | 0.00            |
| USD 300,000  | Expedia Group Inc, 2.950%, 15/03/31                | 305,220      | 0.01            | USD 525,000  | Fidelity National Information Services Inc, 1.150%, 01/03/26  | 520,852      | 0.01            |
| USD 40,000   | Exxon Mobil Corp, 1.902%, 16/08/22                 | 40,745       | 0.00            | EUR 100,000  | Fidelity National Information Services Inc, 1.500%, 21/05/27  | 125,892      | 0.00            |
| USD 70,000   | Exxon Mobil Corp, 2.726%, 01/03/23                 | 72,481       | 0.00            | USD 520,000  | Fidelity National Information Services Inc, 1.650%, 01/03/28  | 516,859      | 0.01            |
| EUR 100,000  | Exxon Mobil Corp, 0.142%, 26/06/24                 | 119,558      | 0.00            | EUR 100,000  | Fidelity National Information Services Inc, 1.000%, 03/12/28  | 122,016      | 0.00            |
| USD 100,000  | Exxon Mobil Corp, 2.019%, 16/08/24                 | 104,065      | 0.00            | EUR 100,000  | Fidelity National Information Services Inc, 2.000%, 21/05/30  | 131,274      | 0.00            |
| USD 100,000  | Exxon Mobil Corp, 3.043%, 01/03/26                 | 108,543      | 0.00            | USD 510,000  | Fidelity National Information Services Inc, 3.100%, 01/03/41  | 523,959      | 0.01            |
| USD 100,000  | Exxon Mobil Corp, 2.275%, 16/08/26                 | 105,485      | 0.00            | USD 20,000   | Fidelity National Information Services Inc, 0.375%, perpetual | 19,983       | 0.00            |
| USD 100,000  | Exxon Mobil Corp, 2.440%, 16/08/29                 | 104,615      | 0.00            | USD 15,000   | Fidelity National Information Services Inc, 0.600%, perpetual | 14,976       | 0.00            |
|  |  |              |                 | USD 50,000   | Fidelity National Information Services Inc, 2.250%, perpetual | 49,923       | 0.00            |
|  |  |              |                 | USD 315,000  | Fifth Third Bancorp, 1.625%, 05/05/23                         | 321,294      | 0.01            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description  | Market Value | % of Net Assets | Quantity   | Description                                       | Market Value | % of Net Assets |
|--|--|--------------|-----------------|--|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |              |                 |
| Corporate Bonds - 24.02% (continued)   |  |              |                 | Corporate Bonds - 24.02% (continued)   |   |              |                 |
| United States (continued)  |  |              |                 | United States (continued)  |   |              |                 |
| USD 100,000  | Fifth Third Bancorp, 3.650%, 25/01/24                | 107,175      | 0.00            | GBP 50,000   | General Electric Co, 4.875%, 18/09/37             | 85,157       | 0.00            |
| USD 150,000  | Fifth Third Bancorp, 2.550%, 05/05/27                | 158,605      | 0.00            | USD 47,000   | General Electric Co, 6.875%, 10/01/39             | 70,536       | 0.00            |
| USD 200,000  | Fifth Third Bancorp, 8.250%, 01/03/38                | 333,622      | 0.01            | EUR 100,000  | General Mills Inc, 0.450%, 15/01/26               | 120,613      | 0.00            |
| USD 300,000  | First Republic Bank, 1.912%, 12/02/24                | 306,216      | 0.01            | USD 100,000  | General Mills Inc, 3.200%, 10/02/27               | 108,974      | 0.00            |
| USD 200,000  | Fiserv Inc, 3.500%, 01/10/22                         | 206,070      | 0.01            | USD 300,000  | General Mills Inc, 4.200%, 17/04/28               | 345,915      | 0.01            |
| EUR 100,000  | Fiserv Inc, 0.375%, 01/07/23                         | 119,682      | 0.00            | USD 300,000  | General Mills Inc, 3.000%, 01/02/51               | 302,265      | 0.01            |
| USD 100,000  | Fiserv Inc, 2.750%, 01/07/24                         | 105,448      | 0.00            | USD 70,000   | General Motors Co, 6.600%, 01/04/36               | 95,768       | 0.00            |
| USD 225,000  | Fiserv Inc, 3.200%, 01/07/26                         | 243,749      | 0.01            | USD 100,000  | General Motors Co, 5.150%, 01/04/38               | 121,727      | 0.00            |
| USD 100,000  | Fiserv Inc, 2.250%, 01/06/27                         | 103,774      | 0.00            | USD 150,000  | General Motors Co, 5.200%, 01/04/45               | 185,745      | 0.01            |
| USD 100,000  | Fiserv Inc, 2.650%, 01/06/30                         | 103,526      | 0.00            | USD 50,000   | General Motors Co, 6.750%, 01/04/46               | 72,197       | 0.00            |
| USD 60,000   | Fiserv Inc, 4.400%, 01/07/49                         | 72,278       | 0.00            | USD 200,000  | General Motors Co, 5.400%, 01/04/48               | 254,652      | 0.01            |
| USD 100,000  | Florida Power & Light Co, 3.250%, 01/06/24           | 106,823      | 0.00            | USD 350,000  | General Motors Financial Co Inc, 3.550%, 08/07/22 | 361,102      | 0.01            |
| USD 175,000  | Florida Power & Light Co, 5.950%, 01/02/38           | 252,380      | 0.01            | USD 70,000   | General Motors Financial Co Inc, 5.200%, 20/03/23 | 75,370       | 0.00            |
| USD 21,000   | Flowserve Corp, 4.000%, 15/11/23                     | 22,403       | 0.00            | USD 70,000   | General Motors Financial Co Inc, 3.700%, 09/05/23 | 73,511       | 0.00            |
| USD 400,000  | Fortive Corp, 3.150%, 15/06/26                       | 434,584      | 0.01            | USD 250,000  | General Motors Financial Co Inc, 4.150%, 19/06/23 | 265,565      | 0.01            |
| USD 100,000  | Fortune Brands Home & Security Inc, 4.000%, 21/09/23 | 107,204      | 0.00            | USD 135,000  | General Motors Financial Co Inc, 1.700%, 18/08/23 | 137,730      | 0.00            |
| USD 250,000  | Fox Corp, 4.030%, 25/01/24                           | 270,837      | 0.01            | EUR 100,000  | General Motors Financial Co Inc, 2.200%, 01/04/24 | 125,298      | 0.00            |
| USD 100,000  | Fox Corp, 3.050%, 07/04/25                           | 107,054      | 0.00            | USD 100,000  | General Motors Financial Co Inc, 3.950%, 13/04/24 | 107,740      | 0.00            |
| USD 50,000   | Fox Corp, 3.500%, 08/04/30                           | 55,106       | 0.00            | USD 200,000  | General Motors Financial Co Inc, 4.000%, 15/01/25 | 217,904      | 0.01            |
| USD 300,000  | Fox Corp, 5.476%, 25/01/39                           | 387,885      | 0.01            | USD 200,000  | General Motors Financial Co Inc, 2.900%, 26/02/25 | 211,698      | 0.01            |
| USD 100,000  | Franklin Resources Inc, 2.850%, 30/03/25             | 107,065      | 0.00            | EUR 100,000  | General Motors Financial Co Inc, 1.694%, 26/03/25 | 124,974      | 0.00            |
| USD 50,000   | Franklin Resources Inc, 1.600%, perpetual            | 48,046       | 0.00            | USD 40,000   | General Motors Financial Co Inc, 4.350%, 09/04/25 | 44,232       | 0.00            |
| USD 100,000  | FS KKR Capital Corp, 3.400%, 15/01/26                | 103,432      | 0.00            | USD 200,000  | General Motors Financial Co Inc, 2.750%, 20/06/25 | 210,618      | 0.01            |
| USD 600,000  | FS KKR Capital Corp, 2.625%, perpetual               | 594,210      | 0.01            | USD 500,000  | General Motors Financial Co Inc, 1.250%, 08/01/26 | 496,680      | 0.01            |
| USD 50,000   | GATX Corp, 4.350%, 15/02/24                          | 54,395       | 0.00            | USD 50,000   | General Motors Financial Co Inc, 4.000%, 06/10/26 | 55,231       | 0.00            |
| USD 100,000  | GATX Corp, 3.250%, 15/09/26                          | 107,947      | 0.00            | USD 100,000  | General Motors Financial Co Inc, 4.350%, 17/01/27 | 112,463      | 0.00            |
| USD 125,000  | GATX Corp, 4.000%, 30/06/30                          | 141,055      | 0.00            | USD 200,000  | General Motors Financial Co Inc, 2.700%, 20/08/27 | 207,886      | 0.01            |
| USD 200,000  | GE Capital Funding LLC, 3.450%, 15/05/25             | 217,450      | 0.01            | USD 400,000  | General Motors Financial Co Inc, 3.600%, 21/06/30 | 433,584      | 0.01            |
| USD 300,000  | GE Capital Funding LLC, 4.050%, 15/05/27             | 339,534      | 0.01            |  |   |              |                 |
| USD 200,000  | GE Capital Funding LLC, 4.400%, 15/05/30             | 233,122      | 0.01            |  |   |              |                 |
| USD 200,000  | GE Capital Funding LLC, 4.550%, perpetual            | 238,632      | 0.01            |  |   |              |                 |
| EUR 300,000  | General Electric Co, 1.250%, 26/05/23                | 364,323      | 0.01            |  |   |              |                 |
| EUR 200,000  | General Electric Co, 0.875%, 17/05/25                | 243,693      | 0.01            |  |   |              |                 |
| USD 300,000  | General Electric Co, 3.450%, 01/05/27                | 330,021      | 0.01            |  |   |              |                 |
| USD 69,000   | General Electric Co, 6.750%, 15/03/32                | 95,691       | 0.00            |  |   |              |                 |
| EUR 100,000  | General Electric Co, 4.125%, 19/09/35                | 160,301      | 0.00            |  |   |              |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description  | Market Value | % of Net Assets | Quantity   | Description   | Market Value | % of Net Assets |
|--|--|--------------|-----------------|--|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |              |                 |
| Corporate Bonds - 24.02% (continued)   |  |              |                 | Corporate Bonds - 24.02% (continued)   |   |              |                 |
| United States (continued)  |  |              |                 | United States (continued)  |   |              |                 |
| USD 550,000  | General Motors Financial Co Inc, 1.050%, perpetual | 553,327      | 0.01            | USD 100,000  | Global Payments Inc, 4.450%, 01/06/28                     | 115,234      | 0.00            |
| USD 500,000  | General Motors Financial Co Inc, 1.500%, perpetual | 497,685      | 0.01            | USD 140,000  | Global Payments Inc, 2.900%, 15/05/30                     | 145,769      | 0.00            |
| USD 600,000  | General Motors Financial Co Inc, 2.400%, perpetual | 608,898      | 0.01            | USD 200,000  | Globe Life Inc, 2.150%, perpetual                         | 197,592      | 0.01            |
| USD 50,000   | George Washington University, 4.300%, 15/09/44     | 62,995       | 0.00            | USD 55,000   | GLP Capital LP / GLP Financing II Inc, 3.350%, 01/09/24   | 58,272       | 0.00            |
| USD 50,000   | Georgetown University, 2.943%, 01/04/50            | 50,776       | 0.00            | USD 65,000   | GLP Capital LP / GLP Financing II Inc, 4.000%, 15/01/30   | 70,036       | 0.00            |
| USD 200,000  | Georgia Power Co, 2.100%, 30/07/23                 | 206,580      | 0.01            | USD 100,000  | GLP Capital LP / GLP Financing II Inc, 4.000%, 15/01/31   | 107,846      | 0.00            |
| USD 100,000  | Georgia Power Co, 3.250%, 30/03/27                 | 108,320      | 0.00            | USD 25,000   | GLP Capital LP Via GLP Financing II Inc, 5.375%, 01/11/23 | 27,280       | 0.00            |
| USD 100,000  | Georgia Power Co, 4.750%, 01/09/40                 | 123,534      | 0.00            | USD 25,000   | GLP Capital LP Via GLP Financing II Inc, 5.250%, 01/06/25 | 28,163       | 0.00            |
| USD 70,000   | Georgia Power Co, 3.250%, 15/03/51                 | 71,040       | 0.00            | USD 55,000   | GLP Capital LP Via GLP Financing II Inc, 5.375%, 15/04/26 | 63,293       | 0.00            |
| USD 40,000   | Gilead Sciences Inc, 3.250%, 01/09/22              | 41,145       | 0.00            | USD 25,000   | GLP Capital LP Via GLP Financing II Inc, 5.750%, 01/06/28 | 29,758       | 0.00            |
| USD 95,000   | Gilead Sciences Inc, 0.750%, 29/09/23              | 95,069       | 0.00            | USD 300,000  | Goldman Sachs BDC Inc, 3.750%, 10/02/25                   | 320,721      | 0.01            |
| USD 100,000  | Gilead Sciences Inc, 3.650%, 01/03/26              | 110,292      | 0.00            | EUR 100,000  | Goldman Sachs Group Inc, 1.375%, 26/07/22                 | 120,733      | 0.00            |
| USD 100,000  | Gilead Sciences Inc, 2.950%, 01/03/27              | 107,625      | 0.00            | EUR 100,000  | Goldman Sachs Group Inc, 3.250%, 01/02/23                 | 125,054      | 0.00            |
| USD 80,000   | Gilead Sciences Inc, 1.650%, 01/10/30              | 77,362       | 0.00            | USD 200,000  | Goldman Sachs Group Inc, 2.905%, 24/07/23                 | 205,010      | 0.01            |
| USD 100,000  | Gilead Sciences Inc, 4.600%, 01/09/35              | 122,321      | 0.00            | EUR 100,000  | Goldman Sachs Group Inc, 2.000%, 27/07/23                 | 123,781      | 0.00            |
| USD 200,000  | Gilead Sciences Inc, 2.600%, 01/10/40              | 192,656      | 0.01            | USD 285,000  | Goldman Sachs Group Inc, 0.627%, 17/11/23                 | 285,154      | 0.01            |
| USD 100,000  | Gilead Sciences Inc, 4.800%, 01/04/44              | 126,611      | 0.00            | USD 120,000  | Goldman Sachs Group Inc, 3.625%, 20/02/24                 | 128,620      | 0.00            |
| USD 50,000   | Gilead Sciences Inc, 4.750%, 01/03/46              | 63,400       | 0.00            | EUR 500,000  | Goldman Sachs Group Inc, 0.125%, 19/08/24                 | 594,723      | 0.01            |
| USD 75,000   | Gilead Sciences Inc, 4.150%, 01/03/47              | 88,256       | 0.00            | USD 200,000  | Goldman Sachs Group Inc, 3.500%, 23/01/25                 | 216,214      | 0.01            |
| USD 200,000  | Gilead Sciences Inc, 2.800%, 01/10/50              | 192,132      | 0.01            | EUR 200,000  | Goldman Sachs Group Inc, 3.375%, 27/03/25                 | 265,974      | 0.01            |
| USD 95,000   | Gilead Sciences Inc, 1.200%, perpetual             | 92,594       | 0.00            | USD 345,000  | Goldman Sachs Group Inc, 3.272%, 29/09/25                 | 369,005      | 0.01            |
| USD 100,000  | GlaxoSmithKline Capital Inc, 2.800%, 18/03/23      | 104,136      | 0.00            | USD 200,000  | Goldman Sachs Group Inc, 4.250%, 21/10/25                 | 223,764      | 0.01            |
| USD 300,000  | GlaxoSmithKline Capital Inc, 3.625%, 15/05/25      | 330,981      | 0.01            | GBP 100,000  | Goldman Sachs Group Inc, 4.250%, 29/01/26                 | 156,763      | 0.00            |
| USD 210,000  | GlaxoSmithKline Capital Inc, 5.375%, 15/04/34      | 283,093      | 0.01            | USD 665,000  | Goldman Sachs Group Inc, 0.855%, 12/02/26                 | 660,052      | 0.02            |
| USD 100,000  | Glencore Funding LLC, 4.125%, 30/05/23             | 106,360      | 0.00            | USD 150,000  | Goldman Sachs Group Inc, 3.500%, 16/11/26                 | 163,084      | 0.00            |
| USD 125,000  | Glencore Funding LLC, 4.625%, 29/04/24             | 137,241      | 0.00            | USD 200,000  | Goldman Sachs Group Inc, 1.093%, 09/12/26                 | 196,938      | 0.01            |
| USD 100,000  | Glencore Funding LLC, 4.000%, 27/03/27             | 110,790      | 0.00            | USD 300,000  | Goldman Sachs Group Inc, 5.950%, 15/01/27                 | 365,604      | 0.01            |
| USD 190,000  | Global Payments Inc, 1.200%, 01/03/26              | 188,404      | 0.01            | USD 200,000  | Goldman Sachs Group Inc, 3.850%, 26/01/27                 | 220,568      | 0.01            |
|  |  |              |                 | USD 660,000  | Goldman Sachs Group Inc, 1.431%, 09/03/27                 | 658,060      | 0.02            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description  | Market Value | % of Net Assets | Quantity   | Description   | Market Value | % of Net Assets |
|--|--|--------------|-----------------|--|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |              |                 |
| Corporate Bonds - 24.02% (continued)   |  |              |                 | Corporate Bonds - 24.02% (continued)   |   |              |                 |
| United States (continued)  |  |              |                 | United States (continued)  |   |              |                 |
| EUR 65,000   | Goldman Sachs Group Inc, 0.250%, 26/01/28                | 75,731       | 0.00            | USD 65,000   | HCA Inc, 4.750%, 01/05/23                                 | 69,675       | 0.00            |
| USD 135,000  | Goldman Sachs Group Inc, 3.691%, 05/06/28                | 149,095      | 0.00            | USD 105,000  | HCA Inc, 5.000%, 15/03/24                                 | 116,053      | 0.00            |
| EUR 160,000  | Goldman Sachs Group Inc, 2.000%, 01/11/28                | 209,548      | 0.01            | USD 75,000   | HCA Inc, 5.250%, 15/04/25                                 | 85,888       | 0.00            |
| EUR 50,000   | Goldman Sachs Group Inc, 0.875%, 21/01/30                | 60,421       | 0.00            | USD 75,000   | HCA Inc, 5.250%, 15/06/26                                 | 86,758       | 0.00            |
| USD 365,000  | Goldman Sachs Group Inc, 2.600%, 07/02/30                | 378,538      | 0.01            | USD 65,000   | HCA Inc, 4.500%, 15/02/27                                 | 73,492       | 0.00            |
| EUR 80,000   | Goldman Sachs Group Inc, 1.000%, 18/03/33                | 95,074       | 0.00            | USD 235,000  | HCA Inc, 4.125%, 15/06/29                                 | 265,005      | 0.01            |
| USD 80,000   | Goldman Sachs Group Inc, 6.450%, 01/05/36                | 113,406      | 0.00            | USD 225,000  | HCA Inc, 5.125%, 15/06/39                                 | 280,951      | 0.01            |
| USD 200,000  | Goldman Sachs Group Inc, 6.750%, 01/10/37                | 291,248      | 0.01            | USD 75,000   | HCA Inc, 5.500%, 15/06/47                                 | 97,669       | 0.00            |
| GBP 150,000  | Goldman Sachs Group Inc, 6.875%, 18/01/38                | 326,925      | 0.01            | USD 100,000  | HCA Inc, 5.250%, 15/06/49                                 | 127,638      | 0.00            |
| USD 300,000  | Goldman Sachs Group Inc, 4.017%, 31/10/38                | 351,756      | 0.01            | USD 65,000   | Healthcare Realty Trust Inc, 2.050%, perpetual            | 63,037       | 0.00            |
| USD 300,000  | Goldman Sachs Group Inc, 4.411%, 23/04/39                | 365,373      | 0.01            | USD 200,000  | Healthcare Trust of America Holdings LP, 3.750%, 01/07/27 | 223,098      | 0.01            |
| USD 450,000  | Goldman Sachs Group Inc, 6.250%, 01/02/41                | 666,481      | 0.02            | USD 115,000  | Healthpeak Properties Inc, 3.500%, 15/07/29               | 127,250      | 0.00            |
| USD 50,000   | Goldman Sachs Group Inc, 4.750%, 21/10/45                | 65,293       | 0.00            | USD 200,000  | Healthpeak Properties Inc, 3.000%, 15/01/30               | 212,144      | 0.01            |
| USD 500,000  | Goldman Sachs Group Inc, 0.481%, perpetual               | 500,015      | 0.01            | USD 300,000  | Helmerich & Payne Inc, 4.650%, 15/03/25                   | 333,933      | 0.01            |
| USD 700,000  | Goldman Sachs Group Inc, 0.673%, perpetual               | 701,260      | 0.02            | USD 50,000   | Hershey Co, 3.375%, 15/05/23                              | 52,614       | 0.00            |
| GBP 100,000  | Goldman Sachs Group Inc, 1.500%, perpetual               | 138,180      | 0.00            | USD 455,000  | Hershey Co, 1.700%, 01/06/30                              | 452,497      | 0.01            |
| GBP 100,000  | Goldman Sachs Group Inc, 1.875%, perpetual               | 138,644      | 0.00            | USD 300,000  | Hershey Co, 2.650%, 01/06/50                              | 294,987      | 0.01            |
| USD 500,000  | Goldman Sachs Group Inc, 3.210%, perpetual               | 523,200      | 0.01            | USD 50,000   | Hess Corp, 4.300%, 01/04/27                               | 55,698       | 0.00            |
| USD 300,000  | Graphic Packaging International LLC, 0.821%, perpetual   | 298,032      | 0.01            | USD 15,000   | Hess Corp, 7.300%, 15/08/31                               | 20,328       | 0.00            |
| USD 300,000  | Guardian Life Global Funding, 2.900%, 06/05/24           | 318,909      | 0.01            | USD 25,000   | Hess Corp, 7.125%, 15/03/33                               | 33,852       | 0.00            |
| USD 100,000  | Guardian Life Insurance Co of America, 4.875%, 19/06/64  | 128,370      | 0.00            | USD 50,000   | Hess Corp, 5.600%, 15/02/41                               | 62,532       | 0.00            |
| USD 200,000  | Hackensack Meridian Health Inc, 2.675%, perpetual        | 195,650      | 0.01            | USD 50,000   | Hess Corp, 5.800%, 01/04/47                               | 65,272       | 0.00            |
| USD 300,000  | Halliburton Co, 2.920%, 01/03/30                         | 311,820      | 0.01            | USD 150,000  | Hewlett Packard Enterprise Co, 4.400%, 15/10/22           | 156,552      | 0.00            |
| USD 100,000  | Halliburton Co, 6.700%, 15/09/38                         | 136,927      | 0.00            | USD 300,000  | Hewlett Packard Enterprise Co, 2.250%, 01/04/23           | 308,664      | 0.01            |
| USD 200,000  | Halliburton Co, 7.450%, 15/09/39                         | 294,692      | 0.01            | USD 550,000  | Hewlett Packard Enterprise Co, 1.450%, 01/04/24           | 559,262      | 0.01            |
| USD 55,000   | Hanover Insurance Group Inc, 2.500%, 01/09/30            | 55,258       | 0.00            | USD 150,000  | Hewlett Packard Enterprise Co, 4.900%, 15/10/25           | 170,806      | 0.00            |
| EUR 100,000  | Harley-Davidson Financial Services Inc, 0.900%, 19/11/24 | 121,226      | 0.00            | USD 50,000   | Hewlett Packard Enterprise Co, 6.200%, 15/10/35           | 67,857       | 0.00            |
| USD 300,000  | Harley-Davidson Financial Services Inc, 3.350%, 08/06/25 | 320,919      | 0.01            | USD 50,000   | Hewlett Packard Enterprise Co, 6.350%, 15/10/45           | 67,517       | 0.00            |
| USD 450,000  | Hartford Financial Services Group Inc, 6.100%, 01/10/41  | 641,560      | 0.01            | USD 550,000  | Hewlett Packard Enterprise Co, 1.750%, perpetual          | 556,391      | 0.01            |
| USD 60,000   | Hasbro Inc, 3.500%, 15/09/27                             | 65,558       | 0.00            | USD 100,000  | Highwoods Realty LP, 3.050%, 15/02/30                     | 104,671      | 0.00            |
| USD 100,000  | Hasbro Inc, 3.900%, 19/11/29                             | 111,215      | 0.00            | USD 90,000   | HollyFrontier Corp, 4.500%, perpetual                     | 96,635       | 0.00            |
|  |  |              |                 | USD 200,000  | Home Depot Inc, 3.750%, 15/02/24                          | 215,496      | 0.01            |
|  |  |              |                 | USD 20,000   | Home Depot Inc, 3.350%, 15/09/25                          | 21,907       | 0.00            |
|  |  |              |                 | USD 100,000  | Home Depot Inc, 3.000%, 01/04/26                          | 108,864      | 0.00            |
|  |  |              |                 | USD 100,000  | Home Depot Inc, 2.800%, 14/09/27                          | 108,384      | 0.00            |
|  |  |              |                 | USD 40,000   | Home Depot Inc, 3.900%, 06/12/28                          | 46,492       | 0.00            |

## Schedule of Investments *(continued)*

as at 30 June 2021 (Expressed in US Dollar)

| Quantity  | Description                                    | Market Value | % of Net Assets | Quantity  | Description  | Market Value | % of Net Assets |
|---|--|--------------|-----------------|---|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |  |              |                 |
| Corporate Bonds - 24.02% <i>(continued)</i>   |  |              |                 | Corporate Bonds - 24.02% <i>(continued)</i>   |  |              |                 |
| United States <i>(continued)</i>  |  |              |                 | United States <i>(continued)</i>  |  |              |                 |
| USD 185,000   | Home Depot Inc, 2.950%, 15/06/29               | 202,179      | 0.01            | USD 600,000   | IDEX Corp, 2.625%, 15/06/31                            | 609,546      | 0.01            |
| USD 300,000   | Home Depot Inc, 2.700%, 15/04/30               | 320,988      | 0.01            | EUR 100,000   | Illinois Tool Works Inc, 1.250%, 22/05/23              | 121,567      | 0.00            |
| USD 500,000   | Home Depot Inc, 1.375%, 15/03/31               | 478,595      | 0.01            | USD 300,000   | Illinois Tool Works Inc, 2.650%, 15/11/26              | 321,765      | 0.01            |
| USD 100,000   | Home Depot Inc, 5.875%, 16/12/36               | 142,908      | 0.00            | EUR 100,000   | Illinois Tool Works Inc, 0.625%, 05/12/27              | 122,103      | 0.00            |
| USD 100,000   | Home Depot Inc, 5.400%, 15/09/40               | 138,338      | 0.00            | USD 200,000   | Illinois Tool Works Inc, 3.900%, 01/09/42              | 238,800      | 0.01            |
| USD 300,000   | Home Depot Inc, 3.900%, 15/06/47               | 356,217      | 0.01            | USD 75,000  | Indiana Michigan Power Co, 4.250%, 15/08/48            | 91,276       | 0.00            |
| USD 100,000   | Home Depot Inc, 4.500%, 06/12/48               | 129,986      | 0.00            | USD 560,000   | Indiana Michigan Power Co, 3.250%, perpetual           | 586,348      | 0.01            |
| USD 150,000   | Home Depot Inc, 3.125%, 15/12/49               | 158,988      | 0.00            | USD 300,000   | Infor Inc, 1.750%, 15/07/25                            | 306,309      | 0.01            |
| USD 200,000   | Home Depot Inc, 2.375%, 15/03/51               | 185,014      | 0.01            | USD 200,000   | Ingersoll-Rand Global Holding Co Ltd, 3.750%, 21/08/28 | 224,714      | 0.01            |
| USD 100,000   | Home Depot Inc, 3.500%, 15/09/56               | 113,024      | 0.00            | USD 50,000  | Ingredion Inc, 3.200%, 01/10/26                        | 54,314       | 0.00            |
| USD 365,000   | Home Depot Inc, 0.900%, perpetual              | 355,787      | 0.01            | USD 200,000   | Intel Corp, 2.700%, 15/12/22                           | 207,198      | 0.01            |
| USD 500,000   | Hormel Foods Corp, 1.800%, 11/06/30            | 496,385      | 0.01            | USD 300,000   | Intel Corp, 3.400%, 25/03/25                           | 327,495      | 0.01            |
| USD 300,000   | Hormel Foods Corp, 3.050%, 03/06/51            | 312,279      | 0.01            | USD 145,000   | Intel Corp, 3.700%, 29/07/25                           | 160,229      | 0.00            |
| USD 500,000   | Hormel Foods Corp, 1.700%, perpetual           | 502,740      | 0.01            | USD 250,000   | Intel Corp, 2.450%, 15/11/29                           | 263,317      | 0.01            |
| USD 200,000   | Host Hotels & Resorts LP, 3.750%, 15/10/23     | 210,770      | 0.01            | USD 300,000   | Intel Corp, 3.900%, 25/03/30                           | 348,822      | 0.01            |
| USD 200,000   | HP Inc, 2.200%, 17/06/25                       | 207,624      | 0.01            | USD 100,000   | Intel Corp, 4.100%, 11/05/47                           | 119,969      | 0.00            |
| USD 200,000   | HP Inc, 3.400%, 17/06/30                       | 214,290      | 0.01            | USD 200,000   | Intel Corp, 3.734%, 08/12/47                           | 228,218      | 0.01            |
| USD 100,000   | HP Inc, 6.000%, 15/09/41                       | 131,518      | 0.00            | USD 600,000   | Intel Corp, 4.750%, 25/03/50                           | 796,644      | 0.02            |
| USD 115,000   | Hubbell Inc, 2.300%, 15/03/31                  | 115,453      | 0.00            | USD 200,000   | Intercontinental Exchange Inc, 2.350%, 15/09/22        | 204,352      | 0.01            |
| USD 300,000   | Hudson Pacific Properties LP, 3.250%, 15/01/30 | 316,683      | 0.01            | USD 150,000   | Intercontinental Exchange Inc, 4.000%, 15/10/23        | 161,586      | 0.00            |
| USD 75,000  | Humana Inc, 3.125%, 15/08/29                   | 80,757       | 0.00            | USD 65,000  | Intercontinental Exchange Inc, 2.100%, 15/06/30        | 64,629       | 0.00            |
| USD 100,000   | Humana Inc, 4.800%, 15/03/47                   | 126,525      | 0.00            | USD 135,000   | Intercontinental Exchange Inc, 2.650%, 15/09/40        | 129,373      | 0.00            |
| USD 105,000   | Humana Inc, 3.950%, 15/08/49                   | 120,444      | 0.00            | USD 250,000   | Intercontinental Exchange Inc, 4.250%, 21/09/48        | 295,500      | 0.01            |
| USD 300,000   | Huntington Bancshares Inc, 2.625%, 06/08/24    | 316,839      | 0.01            | USD 45,000  | Intercontinental Exchange Inc, 3.000%, 15/06/50        | 44,301       | 0.00            |
| USD 45,000  | Huntsman International LLC, 4.500%, 01/05/29   | 51,207       | 0.00            | USD 100,000   | International Business Machines Corp, 1.875%, 01/08/22 | 101,669      | 0.00            |
| USD 500,000   | Huntsman International LLC, 2.950%, perpetual  | 508,565      | 0.01            | GBP 100,000   | International Business Machines Corp, 2.625%, 05/08/22 | 141,539      | 0.00            |
| USD 50,000  | Hyatt Hotels Corp, 4.375%, 15/09/28            | 55,157       | 0.00            | EUR 100,000   | International Business Machines Corp, 0.375%, 31/01/23 | 119,912      | 0.00            |
| USD 300,000   | Hyundai Capital America, 2.375%, 10/02/23      | 307,629      | 0.01            | USD 200,000   | International Business Machines Corp, 3.000%, 15/05/24 | 213,138      | 0.01            |
| USD 300,000   | Hyundai Capital America, 2.650%, 10/02/25      | 313,107      | 0.01            | EUR 100,000   | International Business Machines Corp, 0.875%, 31/01/25 | 122,736      | 0.00            |
| USD 500,000   | Hyundai Capital America, 1.250%, perpetual     | 504,495      | 0.01            | USD 100,000   | International Business Machines Corp, 3.450%, 19/02/26 | 110,392      | 0.00            |
| USD 500,000   | Hyundai Capital America, 0.800%, perpetual     | 498,395      | 0.01            | USD 100,000   | International Business Machines Corp, 3.300%, 15/05/26 | 109,972      | 0.00            |
| USD 500,000   | HYUNDAI CAPITAL AMERICA, 0.875%, perpetual     | 498,525      | 0.01            | EUR 300,000   | International Business Machines Corp, 1.250%, 29/01/27 | 377,397      | 0.01            |
|   |  |              |                 | EUR 300,000   | International Business Machines Corp, 0.300%, 11/02/28 | 356,916      | 0.01            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description   | Market Value | % of Net Assets | Quantity   | Description  | Market Value | % of Net Assets |
|--|---|--------------|-----------------|--|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 |
| Corporate Bonds - 24.02% (continued)   |   |              |                 | Corporate Bonds - 24.02% (continued)   |  |              |                 |
| United States (continued)  |   |              |                 | United States (continued)  |  |              |                 |
| USD 255,000  | International Business Machines Corp, 3.500%, 15/05/29                      | 285,478      | 0.01            | USD 100,000  | John Deere Capital Corp, 2.800%, 27/01/23          | 103,917      | 0.00            |
| EUR 100,000  | International Business Machines Corp, 1.500%, 23/05/29                      | 128,824      | 0.00            | USD 200,000  | John Deere Capital Corp, 2.650%, 24/06/24          | 212,816      | 0.01            |
| EUR 100,000  | International Business Machines Corp, 1.750%, 31/01/31                      | 131,915      | 0.00            | USD 300,000  | John Deere Capital Corp, 2.050%, 09/01/25          | 313,500      | 0.01            |
| USD 200,000  | International Business Machines Corp, 5.875%, 29/11/32                      | 274,018      | 0.01            | USD 100,000  | John Deere Capital Corp, 3.450%, 13/03/25          | 109,647      | 0.00            |
| USD 300,000  | International Business Machines Corp, 4.150%, 15/05/39                      | 356,463      | 0.01            | USD 100,000  | John Deere Capital Corp, 2.650%, 10/06/26          | 107,699      | 0.00            |
| EUR 100,000  | International Business Machines Corp, 1.200%, 11/02/40                      | 121,499      | 0.00            | USD 150,000  | John Deere Capital Corp, 2.800%, 08/09/27          | 162,334      | 0.00            |
| USD 100,000  | International Business Machines Corp, 4.000%, 20/06/42                      | 117,165      | 0.00            | USD 100,000  | John Deere Capital Corp, 3.450%, 07/03/29          | 112,532      | 0.00            |
| USD 100,000  | International Business Machines Corp, 4.700%, 19/02/46                      | 130,437      | 0.00            | USD 300,000  | John Deere Capital Corp, 2.450%, 09/01/30          | 315,705      | 0.01            |
| USD 200,000  | International Business Machines Corp, 4.250%, 15/05/49                      | 247,380      | 0.01            | USD 500,000  | John Deere Capital Corp, 0.700%, perpetual         | 503,445      | 0.01            |
| EUR 100,000  | International Flavors & Fragrances Inc, 1.800%, 25/09/26                    | 127,656      | 0.00            | USD 15,000   | John Deere Capital Corp, 0.400%, perpetual         | 15,012       | 0.00            |
| USD 45,000   | International Flavors & Fragrances Inc, 4.450%, 26/09/28                    | 52,078       | 0.00            | USD 500,000  | JOHN DEERE CAPITAL CORP, 0.450%, perpetual         | 498,820      | 0.01            |
| USD 70,000   | Interpublic Group of Cos Inc, 3.375%, 01/03/41                              | 72,395       | 0.00            | USD 500,000  | John Deere Capital Corp, 0.700%, perpetual         | 494,920      | 0.01            |
| USD 100,000  | Interpublic Group of Cos Inc, 2.400%, perpetual                             | 100,298      | 0.00            | USD 50,000   | Johns Hopkins Health System Corp, 3.837%, 15/05/46 | 59,189       | 0.00            |
| USD 100,000  | Interstate Power & Light Co, 4.100%, 26/09/28                               | 114,859      | 0.00            | EUR 100,000  | JPMorgan Chase & Co, 2.750%, 24/08/22              | 122,915      | 0.00            |
| USD 300,000  | Interstate Power & Light Co, 3.600%, 01/04/29                               | 333,723      | 0.01            | EUR 100,000  | JPMorgan Chase & Co, 1.500%, 26/10/22              | 121,592      | 0.00            |
| USD 50,000   | Interstate Power & Light Co, 3.700%, 15/09/46                               | 55,780       | 0.00            | USD 200,000  | JPMorgan Chase & Co, 2.972%, 15/01/23              | 202,842      | 0.01            |
| USD 365,000  | Intuit Inc, 0.950%, 15/07/25  | 365,770      | 0.01            | USD 200,000  | JPMorgan Chase & Co, 3.200%, 25/01/23              | 208,912      | 0.01            |
| USD 25,000   | ITC Holdings Corp, 3.650%, 15/06/24   | 26,840       | 0.00            | EUR 100,000  | JPMorgan Chase & Co, 0.625%, 25/01/24              | 120,818      | 0.00            |
| USD 55,000   | Jabil Inc, 3.950%, 12/01/28   | 61,156       | 0.00            | USD 100,000  | JPMorgan Chase & Co, 3.875%, 01/02/24              | 108,380      | 0.00            |
| USD 550,000  | Jabil Inc, 3.000%, perpetual  | 565,790      | 0.01            | USD 375,000  | JPMorgan Chase & Co, 3.559%, 23/04/24              | 395,441      | 0.01            |
| USD 100,000  | JB Hunt Transport Services Inc, 3.875%, 01/03/26                            | 111,361      | 0.00            | USD 150,000  | JPMorgan Chase & Co, 3.625%, 13/05/24              | 162,580      | 0.00            |
| USD 500,000  | Jefferies Group LLC, 5.125%, 20/01/23                                       | 534,655      | 0.01            | USD 400,000  | JPMorgan Chase & Co, 1.514%, 01/06/24              | 407,556      | 0.01            |
| EUR 100,000  | Jefferies Group LLC, 1.000%, 19/07/24                                       | 121,876      | 0.00            | USD 150,000  | JPMorgan Chase & Co, 3.875%, 10/09/24              | 163,527      | 0.00            |
| USD 100,000  | Jefferies Group LLC / Jefferies Group Capital Finance Inc, 4.150%, 23/01/30 | 112,404      | 0.00            | USD 165,000  | JPMorgan Chase & Co, 0.653%, 16/09/24              | 165,087      | 0.00            |
| USD 130,583  | JetBlue 2020-1 Class A Pass Through Trust, 4.000%, 15/11/32                 | 143,788      | 0.00            | USD 200,000  | JPMorgan Chase & Co, 3.125%, 23/01/25              | 214,622      | 0.01            |
| USD 125,000  | JM Smucker Co, 2.375%, 15/03/30   | 127,440      | 0.00            | EUR 200,000  | JPMorgan Chase & Co, 1.500%, 27/01/25              | 250,104      | 0.01            |
| USD 100,000  | JM Smucker Co, 4.375%, 15/03/45   | 119,832      | 0.00            | USD 100,000  | JPMorgan Chase & Co, 3.220%, 01/03/25              | 106,214      | 0.00            |
| USD 500,000  | John Deere Capital Corp, 0.550%, 05/07/22                                   | 501,665      | 0.01            | USD 100,000  | JPMorgan Chase & Co, 3.300%, 01/04/26              | 109,359      | 0.00            |
| USD 50,000   | John Deere Capital Corp, 2.150%, 08/09/22                                   | 51,115       | 0.00            |  |  |              |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description                           | Market Value | % of Net Assets | Quantity   | Description                                   | Market Value | % of Net Assets |
|--|---------------------------------------|--------------|-----------------|--|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |                                       |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |              |                 |
| Corporate Bonds - 24.02% (continued)   |                                       |              |                 | Corporate Bonds - 24.02% (continued)   |   |              |                 |
| United States (continued)  |                                       |              |                 | United States (continued)  |   |              |                 |
| USD 200,000  | JPMorgan Chase & Co, 2.950%, 01/10/26 | 215,492      | 0.01            | USD 100,000  | JPMorgan Chase & Co, 4.850%, 01/02/44         | 131,116      | 0.00            |
| USD 15,000   | JPMorgan Chase & Co, 7.625%, 15/10/26 | 19,585       | 0.00            | USD 200,000  | JPMorgan Chase & Co, 4.260%, 22/02/48         | 243,248      | 0.01            |
| EUR 200,000  | JPMorgan Chase & Co, 1.500%, 29/10/26 | 254,646      | 0.01            | USD 100,000  | JPMorgan Chase & Co, 4.032%, 24/07/48         | 117,789      | 0.00            |
| USD 100,000  | JPMorgan Chase & Co, 1.045%, 19/11/26 | 98,757       | 0.00            | USD 320,000  | JPMorgan Chase & Co, 3.964%, 15/11/48         | 374,950      | 0.01            |
| USD 250,000  | JPMorgan Chase & Co, 3.960%, 29/01/27 | 278,367      | 0.01            | USD 635,000  | JPMorgan Chase & Co, 3.328%, 22/04/52         | 677,691      | 0.02            |
| EUR 300,000  | JPMorgan Chase & Co, 1.090%, 11/03/27 | 370,421      | 0.01            | USD 1,250,000  | JPMorgan Chase & Co, 0.697%, perpetual        | 1,253,987    | 0.03            |
| USD 435,000  | JPMorgan Chase & Co, 1.578%, 22/04/27 | 437,336      | 0.01            | USD 620,000  | JPMorgan Chase & Co, 0.563%, perpetual        | 616,131      | 0.01            |
| USD 200,000  | JPMorgan Chase & Co, 3.625%, 01/12/27 | 219,716      | 0.01            | USD 670,000  | JPMorgan Chase & Co, 0.824%, perpetual        | 668,553      | 0.02            |
| EUR 100,000  | JPMorgan Chase & Co, 0.389%, 24/02/28 | 119,012      | 0.00            | GBP 200,000  | JPMorgan Chase & Co, 0.991%, perpetual        | 276,442      | 0.01            |
| USD 200,000  | JPMorgan Chase & Co, 3.540%, 01/05/28 | 219,624      | 0.01            | USD 140,000  | JPMorgan Chase & Co, 2.069%, perpetual        | 141,079      | 0.00            |
| EUR 100,000  | JPMorgan Chase & Co, 1.638%, 18/05/28 | 127,552      | 0.00            | GBP 100,000  | JPMorgan Chase & Co, 1.895%, perpetual        | 139,281      | 0.00            |
| USD 400,000  | JPMorgan Chase & Co, 2.182%, 01/06/28 | 409,384      | 0.01            | USD 125,000  | Juniper Networks Inc, 2.000%, perpetual       | 119,971      | 0.00            |
| USD 100,000  | JPMorgan Chase & Co, 4.005%, 23/04/29 | 113,267      | 0.00            | USD 500,000  | KAISER FOUNDATION HOSPIT, 2.810%, perpetual   | 512,305      | 0.01            |
| EUR 100,000  | JPMorgan Chase & Co, 1.812%, 12/06/29 | 129,752      | 0.00            | USD 125,000  | Kaiser Foundation Hospitals, 3.150%, 01/05/27 | 136,894      | 0.00            |
| USD 300,000  | JPMorgan Chase & Co, 4.203%, 23/07/29 | 344,484      | 0.01            | USD 100,000  | Kaiser Foundation Hospitals, 4.150%, 01/05/47 | 124,557      | 0.00            |
| USD 250,000  | JPMorgan Chase & Co, 3.702%, 06/05/30 | 279,600      | 0.01            | USD 300,000  | Kaiser Foundation Hospitals, 3.266%, 01/11/49 | 325,887      | 0.01            |
| USD 245,000  | JPMorgan Chase & Co, 2.956%, 13/05/31 | 257,493      | 0.01            | USD 50,000   | Kansas City Southern, 4.950%, 15/08/45        | 63,881       | 0.00            |
| EUR 100,000  | JPMorgan Chase & Co, 1.001%, 25/07/31 | 121,876      | 0.00            | EUR 100,000  | Kellogg Co, 0.800%, 17/11/22                  | 120,383      | 0.00            |
| USD 100,000  | JPMorgan Chase & Co, 1.764%, 19/11/31 | 96,042       | 0.00            | USD 167,000  | Kellogg Co, 2.650%, 01/12/23                  | 175,342      | 0.00            |
| USD 155,000  | JPMorgan Chase & Co, 2.580%, 22/04/32 | 159,245      | 0.00            | USD 30,000   | Kellogg Co, 3.250%, 01/04/26                  | 32,754       | 0.00            |
| EUR 100,000  | JPMorgan Chase & Co, 0.597%, 17/02/33 | 115,847      | 0.00            | USD 330,000  | Kellogg Co, 2.100%, 01/06/30                  | 331,795      | 0.01            |
| USD 175,000  | JPMorgan Chase & Co, 6.400%, 15/05/38 | 257,579      | 0.01            | USD 50,000   | Kellogg Co, 4.500%, 01/04/46                  | 62,066       | 0.00            |
| USD 300,000  | JPMorgan Chase & Co, 3.882%, 24/07/38 | 345,462      | 0.01            | USD 100,000  | Kemper Corp, 2.400%, 30/09/30                 | 99,960       | 0.00            |
| USD 300,000  | JPMorgan Chase & Co, 5.500%, 15/10/40 | 410,916      | 0.01            | USD 300,000  | Kennametal Inc, 2.800%, 01/03/31              | 302,805      | 0.01            |
| USD 100,000  | JPMorgan Chase & Co, 2.525%, 19/11/41 | 95,269       | 0.00            | USD 280,000  | Keurig Dr Pepper Inc, 4.597%, 25/05/28        | 328,832      | 0.01            |
| USD 200,000  | JPMorgan Chase & Co, 5.400%, 06/01/42 | 274,886      | 0.01            | USD 60,000   | Keurig Dr Pepper Inc, 4.500%, 15/11/45        | 73,193       | 0.00            |
| USD 200,000  | JPMorgan Chase & Co, 3.157%, 22/04/42 | 208,248      | 0.01            | USD 250,000  | KeyBank NA/Cleveland OH, 0.423%, perpetual    | 249,995      | 0.01            |
| USD 200,000  | JPMorgan Chase & Co, 5.625%, 16/08/43 | 282,444      | 0.01            | USD 95,000   | KeyCorp, 4.150%, 29/10/25                     | 107,136      | 0.00            |
|  |                                       |              |                 | USD 100,000  | KeyCorp, 2.250%, 06/04/27                     | 103,722      | 0.00            |
|  |                                       |              |                 | USD 250,000  | KeyCorp, 2.550%, 01/10/29                     | 261,827      | 0.01            |
|  |                                       |              |                 | USD 165,000  | Keysight Technologies Inc, 4.600%, 06/04/27   | 191,643      | 0.01            |
|  |                                       |              |                 | USD 100,000  | KeySpan Gas East Corp, 2.742%, 15/08/26       | 104,942      | 0.00            |
|  |                                       |              |                 | USD 100,000  | Kilroy Realty LP, 4.250%, 15/08/29            | 112,850      | 0.00            |
|  |                                       |              |                 | USD 100,000  | Kilroy Realty LP, 2.500%, 15/11/32            | 98,440       | 0.00            |



## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description   | Market Value | % of Net Assets | Quantity   | Description  | Market Value | % of Net Assets |
|--|---|--------------|-----------------|--|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 |
| Corporate Bonds - 24.02% (continued)   |   |              |                 | Corporate Bonds - 24.02% (continued)   |  |              |                 |
| United States (continued)  |   |              |                 | United States (continued)  |  |              |                 |
| USD 40,000   | Kimberly-Clark Corp, 3.950%, 01/11/28                 | 46,289       | 0.00            | USD 600,000  | Laboratory Corp of America Holdings, 2.700%, perpetual | 610,518      | 0.01            |
| USD 100,000  | Kimberly-Clark Corp, 3.200%, 25/04/29                 | 110,766      | 0.00            | USD 50,000   | Lam Research Corp, 3.750%, 15/03/26                    | 56,021       | 0.00            |
| USD 25,000   | Kimberly-Clark Corp, 6.625%, 01/08/37                 | 38,910       | 0.00            | USD 30,000   | Lam Research Corp, 4.000%, 15/03/29                    | 34,892       | 0.00            |
| USD 100,000  | Kimberly-Clark Corp, 3.900%, 04/05/47                 | 120,908      | 0.00            | USD 100,000  | Lam Research Corp, 1.900%, 15/06/30                    | 100,381      | 0.00            |
| USD 50,000   | Kimberly-Clark Corp, 1.050%, perpetual                | 48,917       | 0.00            | USD 25,000   | Lam Research Corp, 4.875%, 15/03/49                    | 33,835       | 0.00            |
| USD 100,000  | Kimco Realty Corp, 2.700%, 01/03/24                   | 104,620      | 0.00            | USD 70,000   | Lam Research Corp, 2.875%, 15/06/50                    | 70,828       | 0.00            |
| USD 500,000  | Kimco Realty Corp, 2.700%, 01/10/30                   | 515,035      | 0.01            | USD 85,000   | Lam Research Corp, 3.125%, 15/06/60                    | 88,633       | 0.00            |
| USD 100,000  | Kimco Realty Corp, 4.450%, 01/09/47                   | 119,721      | 0.00            | USD 155,000  | Las Vegas Sands Corp, 2.900%, 25/06/25                 | 161,535      | 0.00            |
| USD 250,000  | Kinder Morgan Energy Partners LP, 3.450%, 15/02/23    | 260,085      | 0.01            | USD 50,000   | Lazard Group LLC, 3.750%, 13/02/25                     | 54,574       | 0.00            |
| USD 150,000  | Kinder Morgan Energy Partners LP, 3.500%, 01/09/23    | 158,350      | 0.00            | USD 100,000  | Lazard Group LLC, 3.625%, 01/03/27                     | 108,994      | 0.00            |
| USD 200,000  | Kinder Morgan Energy Partners LP, 7.300%, 15/08/33    | 282,310      | 0.01            | USD 200,000  | Lazard Group LLC, 4.375%, 11/03/29                     | 227,552      | 0.01            |
| USD 35,000   | Kinder Morgan Energy Partners LP, 5.800%, 15/03/35    | 44,883       | 0.00            | USD 150,000  | Lear Corp, 3.800%, 15/09/27                            | 165,379      | 0.00            |
| USD 100,000  | Kinder Morgan Energy Partners LP, 5.000%, 15/08/42    | 119,719      | 0.00            | USD 200,000  | Lear Corp, 4.250%, 15/05/29                            | 225,856      | 0.01            |
| USD 150,000  | Kinder Morgan Energy Partners LP, 5.400%, 01/09/44    | 187,474      | 0.01            | USD 50,000   | Leggett & Platt Inc, 3.500%, 15/11/27                  | 54,439       | 0.00            |
| USD 300,000  | Kinder Morgan Inc, 4.300%, 01/03/28                   | 342,660      | 0.01            | USD 50,000   | Leggett & Platt Inc, 4.400%, 15/03/29                  | 57,220       | 0.00            |
| USD 555,000  | Kinder Morgan Inc, 2.000%, 15/02/31                   | 534,293      | 0.01            | USD 110,000  | Leidos Inc, 2.300%, perpetual                          | 107,774      | 0.00            |
| USD 170,000  | Kinder Morgan Inc, 5.300%, 01/12/34                   | 210,258      | 0.01            | USD 100,000  | Leland Stanford Junior University, 3.647%, 01/05/48    | 120,884      | 0.00            |
| USD 590,000  | Kinder Morgan Inc, 3.250%, 01/08/50                   | 571,061      | 0.01            | USD 300,000  | Level 3 Financing Inc, 3.400%, 01/03/27                | 318,924      | 0.01            |
| USD 75,000   | KLA Corp, 4.650%, 01/11/24                            | 83,747       | 0.00            | USD 100,000  | Liberty Mutual Group Inc, 3.950%, 15/05/60             | 109,834      | 0.00            |
| USD 50,000   | KLA Corp, 3.300%, 01/03/50                            | 53,125       | 0.00            | USD 50,000   | Life Storage LP, 3.875%, 15/12/27                      | 55,882       | 0.00            |
| USD 590,000  | Kohl's Corp, 3.375%, perpetual                        | 611,193      | 0.01            | USD 45,000   | Life Storage LP, 2.200%, 15/10/30                      | 44,445       | 0.00            |
| USD 150,000  | Komatsu Finance America Inc, 2.437%, 11/09/22         | 153,240      | 0.00            | USD 15,000   | Lincoln National Corp, 4.000%, 01/09/23                | 16,107       | 0.00            |
| USD 200,000  | Kroger Co, 3.500%, 01/02/26                           | 219,640      | 0.01            | USD 35,000   | Lincoln National Corp, 3.800%, 01/03/28                | 39,197       | 0.00            |
| USD 200,000  | Kroger Co, 4.450%, 01/02/47                           | 239,040      | 0.01            | USD 200,000  | Lincoln National Corp, 3.050%, 15/01/30                | 213,288      | 0.01            |
| USD 250,000  | Kroger Co, 3.950%, 15/01/50                           | 285,427      | 0.01            | USD 25,000   | Lincoln National Corp, 4.350%, 01/03/48                | 29,869       | 0.00            |
| USD 50,000   | L3Harris Technologies Inc, 3.832%, 27/04/25           | 54,836       | 0.00            | USD 100,000  | Loews Corp, 2.625%, 15/05/23                           | 103,597      | 0.00            |
| USD 200,000  | L3Harris Technologies Inc, 4.400%, 15/06/28           | 232,144      | 0.01            | USD 15,000   | Loews Corp, 3.200%, 15/05/30                           | 16,276       | 0.00            |
| USD 70,000   | L3Harris Technologies Inc, 5.054%, 27/04/45           | 92,223       | 0.00            | USD 335,000  | Louisville Gas & Electric Co, 4.250%, 01/04/49         | 413,769      | 0.01            |
| USD 100,000  | Laboratory Corp of America Holdings, 3.600%, 01/02/25 | 108,194      | 0.00            | USD 110,000  | Lowe's Cos Inc, 1.300%, 15/04/28                       | 107,296      | 0.00            |
| USD 200,000  | Laboratory Corp of America Holdings, 3.600%, 01/09/27 | 221,346      | 0.01            | USD 100,000  | Lowe's Cos Inc, 3.650%, 05/04/29                       | 111,913      | 0.00            |
| USD 25,000   | Laboratory Corp of America Holdings, 4.700%, 01/02/45 | 30,033       | 0.00            | USD 110,000  | Lowe's Cos Inc, 1.700%, 15/10/30                       | 105,520      | 0.00            |
|  |   |              |                 | USD 129,000  | Lowe's Cos Inc, 4.050%, 03/05/47                       | 148,635      | 0.00            |
|  |   |              |                 | USD 80,000   | Lowe's Cos Inc, 3.000%, 15/10/50                       | 78,814       | 0.00            |
|  |   |              |                 | USD 500,000  | Lowe's Cos Inc, 3.500%, 01/04/51                       | 536,660      | 0.01            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description  | Market Value | % of Net Assets | Quantity   | Description  | Market Value | % of Net Assets |
|--|--|--------------|-----------------|--|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 |
| Corporate Bonds - 24.02% (continued)   |  |              |                 | Corporate Bonds - 24.02% (continued)   |  |              |                 |
| United States (continued)  |  |              |                 | United States (continued)  |  |              |                 |
| USD 400,000  | Lowe's Cos Inc, 2.625%, perpetual                    | 414,220      | 0.01            | USD 35,000   | Martin Marietta Materials Inc, 2.500%, 15/03/30          | 35,592       | 0.00            |
| USD 350,000  | LYB International Finance III LLC, 4.200%, 15/10/49  | 400,946      | 0.01            | USD 50,000   | Martin Marietta Materials Inc, 4.250%, 15/12/47          | 58,415       | 0.00            |
| USD 40,000   | LYB International Finance III LLC, 3.625%, 01/04/51  | 42,354       | 0.00            | USD 50,000   | Martin Marietta Materials Inc, 2.400%, perpetual         | 50,242       | 0.00            |
| USD 20,000   | LYB International Finance III LLC, 1.250%, perpetual | 19,976       | 0.00            | USD 35,000   | Martin Marietta Materials Inc, 3.200%, perpetual         | 35,024       | 0.00            |
| USD 25,000   | LYB International Finance III LLC, 2.250%, perpetual | 24,976       | 0.00            | USD 50,000   | Masco Corp, 2.000%, 01/10/30                             | 48,783       | 0.00            |
| USD 30,000   | LYB International Finance III LLC, 3.375%, perpetual | 31,096       | 0.00            | USD 200,000  | Masco Corp, 4.500%, 15/05/47                             | 242,674      | 0.01            |
| USD 30,000   | LYB International Finance III LLC, 3.800%, perpetual | 31,676       | 0.00            | USD 60,000   | Massachusetts Institute of Technology, 3.959%, 01/07/38  | 72,196       | 0.00            |
| USD 250,000  | M&T Bank Corp, 3.550%, 26/07/23                      | 265,610      | 0.01            | USD 100,000  | Massachusetts Institute of Technology, 4.678%, 01/07/14  | 146,244      | 0.00            |
| USD 100,000  | Magellan Midstream Partners LP, 5.000%, 01/03/26     | 115,141      | 0.00            | USD 300,000  | Massachusetts Mutual Life Insurance Co, 3.729%, 15/10/70 | 318,162      | 0.01            |
| USD 100,000  | Magellan Midstream Partners LP, 4.200%, 03/10/47     | 111,736      | 0.00            | USD 200,000  | MassMutual Global Funding II, 2.250%, 01/07/22           | 204,068      | 0.01            |
| EUR 100,000  | ManpowerGroup Inc, 1.750%, 22/06/26                  | 127,138      | 0.00            | USD 150,000  | MassMutual Global Funding II, 2.500%, 17/10/22           | 154,156      | 0.00            |
| USD 200,000  | Marathon Oil Corp, 3.850%, 01/06/25                  | 217,848      | 0.01            | USD 500,000  | MassMutual Global Funding II, 0.850%, 09/06/23           | 505,045      | 0.01            |
| USD 15,000   | Marathon Oil Corp, 6.800%, 15/03/32                  | 19,701       | 0.00            | USD 200,000  | MassMutual Global Funding II, 3.400%, 08/03/26           | 219,710      | 0.01            |
| USD 25,000   | Marathon Oil Corp, 6.600%, 01/10/37                  | 33,291       | 0.00            | EUR 100,000  | Mastercard Inc, 1.100%, 01/12/22                         | 120,616      | 0.00            |
| USD 100,000  | Marathon Oil Corp, 5.200%, 01/06/45                  | 119,966      | 0.00            | USD 270,000  | Mastercard Inc, 3.375%, 01/04/24                         | 291,149      | 0.01            |
| USD 250,000  | Marathon Petroleum Corp, 4.750%, 15/12/23            | 272,755      | 0.01            | USD 50,000   | Mastercard Inc, 2.950%, 01/06/29                         | 54,648       | 0.00            |
| USD 50,000   | Marathon Petroleum Corp, 5.125%, 15/12/26            | 58,863       | 0.00            | USD 50,000   | Mastercard Inc, 3.650%, 01/06/49                         | 58,199       | 0.00            |
| USD 30,000   | Marathon Petroleum Corp, 3.800%, 01/04/28            | 33,417       | 0.00            | USD 115,000  | Mastercard Inc, 2.950%, 15/03/51                         | 120,560      | 0.00            |
| USD 150,000  | Marathon Petroleum Corp, 4.750%, 15/09/44            | 177,703      | 0.00            | USD 250,000  | Mastercard Inc, 1.900%, perpetual                        | 252,562      | 0.01            |
| USD 25,000   | Marathon Petroleum Corp, 4.500%, 01/04/48            | 28,591       | 0.00            | USD 100,000  | Maxim Integrated Products Inc, 3.450%, 15/06/27          | 110,341      | 0.00            |
| USD 65,000   | Markel Corp, 5.000%, 20/05/49                        | 84,258       | 0.00            | USD 200,000  | McCormick & Co Inc, 2.700%, 15/08/22                     | 204,712      | 0.01            |
| USD 135,000  | Markel Corp, 3.450%, perpetual                       | 139,216      | 0.00            | USD 200,000  | McCormick & Co Inc, 4.200%, 15/08/47                     | 240,796      | 0.01            |
| USD 200,000  | Marriott International Inc, 4.150%, 01/12/23         | 214,438      | 0.01            | USD 300,000  | McCormick & Co Inc, 1.850%, perpetual                    | 290,028      | 0.01            |
| USD 200,000  | Marriott International Inc, 3.600%, 15/04/24         | 213,110      | 0.01            | USD 225,000  | McDonald's Corp, 3.350%, 01/04/23                        | 236,002      | 0.01            |
| USD 500,000  | Marriott International Inc, 5.750%, 01/05/25         | 577,340      | 0.01            | EUR 100,000  | McDonald's Corp, 2.000%, 01/06/23                        | 123,710      | 0.00            |
| USD 115,000  | Marsh & McLennan Cos Inc, 3.500%, 10/03/25           | 125,026      | 0.00            | EUR 100,000  | McDonald's Corp, 0.625%, 29/01/24                        | 120,982      | 0.00            |
| USD 25,000   | Marsh & McLennan Cos Inc, 3.750%, 14/03/26           | 27,788       | 0.00            | USD 30,000   | McDonald's Corp, 1.450%, 01/09/25                        | 30,604       | 0.00            |
| USD 400,000  | Marsh & McLennan Cos Inc, 4.750%, 15/03/39           | 513,384      | 0.01            | USD 60,000   | McDonald's Corp, 3.700%, 30/01/26                        | 66,699       | 0.00            |
| USD 50,000   | Martin Marietta Materials Inc, 3.500%, 15/12/27      | 55,072       | 0.00            | USD 200,000  | McDonald's Corp, 3.500%, 01/03/27                        | 220,944      | 0.01            |
|  |  |              |                 | USD 25,000   | McDonald's Corp, 3.800%, 01/04/28                        | 28,308       | 0.00            |
|  |  |              |                 | EUR 100,000  | McDonald's Corp, 1.500%, 28/11/29                        | 128,619      | 0.00            |
|  |  |              |                 | USD 30,000   | McDonald's Corp, 2.125%, 01/03/30                        | 30,327       | 0.00            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description  | Market Value | % of Net Assets | Quantity   | Description   | Market Value | % of Net Assets |
|--|--|--------------|-----------------|--|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |              |                 |
| Corporate Bonds - 24.02% (continued)   |  |              |                 | Corporate Bonds - 24.02% (continued)   |   |              |                 |
| United States (continued)  |  |              |                 | United States (continued)  |   |              |                 |
| EUR 100,000  | McDonald's Corp, 1.600%, 15/03/31                        | 129,933      | 0.00            | USD 100,000  | Metropolitan Edison Co, 3.500%, 15/03/23                  | 103,530      | 0.00            |
| USD 15,000   | McDonald's Corp, 6.300%, 15/10/37                        | 21,580       | 0.00            | EUR 100,000  | Metropolitan Life Global Funding I, zero coupon, 23/09/22 | 119,130      | 0.00            |
| USD 215,000  | McDonald's Corp, 6.300%, 01/03/38                        | 309,931      | 0.01            | GBP 100,000  | Metropolitan Life Global Funding I, 2.875%, 11/01/23      | 143,296      | 0.00            |
| USD 150,000  | McDonald's Corp, 4.875%, 09/12/45                        | 193,108      | 0.01            | USD 300,000  | Metropolitan Life Global Funding I, 1.950%, 13/01/23      | 307,209      | 0.01            |
| USD 110,000  | McDonald's Corp, 4.450%, 01/09/48                        | 137,041      | 0.00            | USD 500,000  | Metropolitan Life Global Funding I, 0.900%, 08/06/23      | 504,810      | 0.01            |
| USD 25,000   | McDonald's Corp, 3.625%, 01/09/49                        | 27,698       | 0.00            | USD 200,000  | Metropolitan Life Global Funding I, 3.600%, 11/01/24      | 214,892      | 0.01            |
| GBP 100,000  | McDonald's Corp, 4.125%, 11/06/54                        | 197,322      | 0.01            | EUR 100,000  | Metropolitan Life Global Funding I, 0.550%, 16/06/27      | 121,762      | 0.00            |
| AUD 400,000  | McDonald's Corp, 3.000%, perpetual                       | 316,354      | 0.01            | EUR 100,000  | Metropolitan Life Global Funding I, 0.500%, 25/05/29      | 119,826      | 0.00            |
| USD 120,000  | McKesson Corp, 0.900%, 03/12/25                          | 118,289      | 0.00            | USD 200,000  | Metropolitan Life Global Funding I, 3.050%, 17/06/29      | 216,344      | 0.01            |
| EUR 100,000  | McKesson Corp, 1.625%, 30/10/26                          | 127,213      | 0.00            | USD 300,000  | Metropolitan Life Global Funding I, 0.400%, perpetual     | 298,731      | 0.01            |
| USD 120,000  | McKesson Corp, 3.950%, 16/02/28                          | 136,172      | 0.00            | USD 300,000  | Microchip Technology Inc, 4.333%, 01/06/23                | 319,881      | 0.01            |
| GBP 100,000  | McKesson Corp, 3.125%, 17/02/29                          | 151,262      | 0.00            | USD 200,000  | Micron Technology Inc, 4.975%, 06/02/26                   | 229,912      | 0.01            |
| USD 300,000  | McLaren Health Care Corp, 4.386%, 15/05/48               | 373,554      | 0.01            | USD 135,000  | Microsoft Corp, 2.875%, 06/02/24                          | 142,852      | 0.00            |
| USD 30,000   | Mead Johnson Nutrition Co, 4.125%, 15/11/25              | 33,739       | 0.00            | USD 100,000  | Microsoft Corp, 2.700%, 12/02/25                          | 107,088      | 0.00            |
| USD 52,000   | Medtronic Inc, 3.500%, 15/03/25                          | 57,077       | 0.00            | USD 100,000  | Microsoft Corp, 3.125%, 03/11/25                          | 109,115      | 0.00            |
| USD 72,000   | Medtronic Inc, 4.375%, 15/03/35                          | 89,610       | 0.00            | USD 50,000   | Microsoft Corp, 2.400%, 08/08/26                          | 53,283       | 0.00            |
| USD 134,000  | Medtronic Inc, 4.625%, 15/03/45                          | 175,773      | 0.00            | USD 260,000  | Microsoft Corp, 3.300%, 06/02/27                          | 289,367      | 0.01            |
| USD 110,000  | Memorial Sloan-Kettering Cancer Center, 2.955%, 01/01/50 | 112,476      | 0.00            | EUR 100,000  | Microsoft Corp, 3.125%, 06/12/28                          | 144,963      | 0.00            |
| USD 32,000   | Memorial Sloan-Kettering Cancer Center, 4.200%, 01/07/55 | 40,829       | 0.00            | USD 286,000  | Microsoft Corp, 3.450%, 08/08/36                          | 330,527      | 0.01            |
| USD 45,000   | Merck & Co Inc, 2.900%, 07/03/24                         | 47,804       | 0.00            | USD 217,000  | Microsoft Corp, 2.525%, 01/06/50                          | 213,239      | 0.01            |
| EUR 100,000  | Merck & Co Inc, 0.500%, 02/11/24                         | 121,193      | 0.00            | USD 697,000  | Microsoft Corp, 2.921%, 17/03/52                          | 739,336      | 0.02            |
| USD 150,000  | Merck & Co Inc, 2.750%, 10/02/25                         | 159,820      | 0.00            | USD 644,000  | Microsoft Corp, 2.675%, 01/06/60                          | 641,192      | 0.01            |
| EUR 100,000  | Merck & Co Inc, 1.875%, 15/10/26                         | 130,014      | 0.00            | USD 166,000  | Microsoft Corp, 3.041%, 17/03/62                          | 177,494      | 0.00            |
| USD 100,000  | Merck & Co Inc, 3.400%, 07/03/29                         | 112,074      | 0.00            | USD 50,000   | Mid-America Apartments LP, 4.000%, 15/11/25               | 55,564       | 0.00            |
| USD 100,000  | Merck & Co Inc, 3.900%, 07/03/39                         | 118,367      | 0.00            | USD 100,000  | Mid-America Apartments LP, 3.950%, 15/03/29               | 113,560      | 0.00            |
| USD 500,000  | Merck & Co Inc, 2.350%, 24/06/40                         | 484,125      | 0.01            | USD 375,000  | Mid-America Apartments LP, 1.700%, 15/02/31               | 355,927      | 0.01            |
| USD 100,000  | Merck & Co Inc, 3.600%, 15/09/42                         | 114,768      | 0.00            | USD 150,000  | MidAmerican Energy Co, 3.500%, 15/10/24                   | 162,495      | 0.00            |
| USD 195,000  | Merck & Co Inc, 3.700%, 10/02/45                         | 225,490      | 0.01            | USD 100,000  | MidAmerican Energy Co, 4.400%, 15/10/44                   | 123,895      | 0.00            |
| USD 200,000  | Merck & Co Inc, 4.000%, 07/03/49                         | 244,582      | 0.01            | EUR 100,000  | MMS USA Investments Inc, 0.625%, 13/06/25                 | 120,812      | 0.00            |
| USD 300,000  | Mercury General Corp, 4.400%, 15/03/27                   | 338,718      | 0.01            | EUR 100,000  | MMS USA Investments Inc, 1.250%, 13/06/28                 | 124,669      | 0.00            |
| USD 300,000  | Met Tower Global Funding, 0.550%, perpetual              | 300,858      | 0.01            | EUR 100,000  | MMS USA Investments Inc, 1.750%, 13/06/31                 | 128,595      | 0.00            |
| USD 800,000  | Met Tower Global Funding, 0.700%, perpetual              | 800,784      | 0.02            | USD 200,000  | Mohawk Industries Inc, 3.625%, 15/05/30                   | 219,648      | 0.01            |
| USD 150,000  | MetLife Inc, 3.600%, 10/04/24                            | 162,240      | 0.00            | USD 100,000  | Molex Electronic Technologies LLC, 3.900%, 15/04/25       | 104,713      | 0.00            |
| USD 150,000  | MetLife Inc, 3.600%, 13/11/25                            | 165,738      | 0.00            |  |   |              |                 |
| USD 200,000  | MetLife Inc, 5.700%, 15/06/35                            | 276,910      | 0.01            |  |   |              |                 |
| USD 300,000  | MetLife Inc, 5.875%, 06/02/41                            | 432,834      | 0.01            |  |   |              |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description                                   | Market Value | % of Net Assets | Quantity   | Description   | Market Value | % of Net Assets |
|--|---|--------------|-----------------|--|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |              |                 |
| Corporate Bonds - 24.02% (continued)   |   |              |                 | Corporate Bonds - 24.02% (continued)   |   |              |                 |
| United States (continued)  |   |              |                 | United States (continued)  |   |              |                 |
| USD 45,000   | Molson Coors Brewing Co, 3.000%, 15/07/26     | 48,262       | 0.00            | USD 500,000  | Morgan Stanley, 0.529%, perpetual                                   | 499,840      | 0.01            |
| USD 40,000   | Molson Coors Brewing Co, 4.200%, 15/07/46     | 44,522       | 0.00            | USD 490,000  | Morgan Stanley, 0.731%, perpetual                                   | 491,068      | 0.01            |
| EUR 100,000  | Mondelez International Inc, 0.250%, 17/03/28  | 117,799      | 0.00            | USD 50,000   | Mosaic Co, 4.250%, 15/11/23   | 53,691       | 0.00            |
| EUR 100,000  | Mondelez International Inc, 0.750%, 17/03/33  | 116,254      | 0.00            | USD 100,000  | Mosaic Co, 5.625%, 15/11/43   | 130,916      | 0.00            |
| EUR 100,000  | Mondelez International Inc, 1.375%, 17/03/41  | 116,625      | 0.00            | USD 35,000   | Mount Sinai Hospitals Group Inc, 3.737%, 01/07/49                   | 38,501       | 0.00            |
| USD 35,000   | Mondelez International Inc, 1.875%, perpetual | 33,853       | 0.00            | USD 165,000  | MPLX LP, 4.125%, 01/03/27   | 184,232      | 0.01            |
| USD 100,000  | Monongahela Power Co, 4.100%, 15/04/24        | 107,758      | 0.00            | USD 300,000  | MPLX LP, 4.000%, 15/03/28   | 335,469      | 0.01            |
| USD 300,000  | Montefiore Obligated Group, 4.287%, 01/09/50  | 321,540      | 0.01            | USD 300,000  | MPLX LP, 4.500%, 15/04/38   | 342,963      | 0.01            |
| EUR 100,000  | Moody's Corp, 0.950%, 25/02/30                | 122,411      | 0.00            | USD 65,000   | MPLX LP, 5.200%, 01/03/47   | 79,791       | 0.00            |
| USD 100,000  | Moody's Corp, 5.250%, 15/07/44                | 134,890      | 0.00            | USD 500,000  | MPLX LP, 5.200%, 01/12/47   | 610,340      | 0.01            |
| USD 250,000  | Moody's Corp, 2.550%, 18/08/60                | 222,055      | 0.01            | USD 240,000  | MUFG Americas Holdings Corp, 3.000%, 10/02/25                       | 255,912      | 0.01            |
| USD 175,000  | Morgan Stanley, 4.875%, 01/11/22              | 185,148      | 0.01            | USD 250,000  | MUFG Union Bank NA, 2.100%, 09/12/22                                | 255,875      | 0.01            |
| USD 150,000  | Morgan Stanley, 3.750%, 25/02/23              | 158,085      | 0.00            | USD 500,000  | MultiCare Health System, 2.803%, 15/08/50                           | 493,350      | 0.01            |
| EUR 100,000  | Morgan Stanley, 1.875%, 30/03/23              | 123,011      | 0.00            | USD 200,000  | Mylan Inc, 3.125%, 15/01/23   | 207,318      | 0.01            |
| USD 100,000  | Morgan Stanley, 4.100%, 22/05/23              | 106,413      | 0.00            | EUR 100,000  | Mylan Inc, 2.125%, 23/05/25   | 126,532      | 0.00            |
| USD 75,000   | Morgan Stanley, 0.560%, 10/11/23              | 75,083       | 0.00            | EUR 100,000  | Nasdaq Inc, 1.750%, 19/05/23  | 122,266      | 0.00            |
| EUR 300,000  | Morgan Stanley, 1.750%, 11/03/24              | 373,697      | 0.01            | EUR 100,000  | Nasdaq Inc, 0.875%, 13/02/30  | 120,418      | 0.00            |
| USD 300,000  | Morgan Stanley, 3.737%, 24/04/24              | 317,214      | 0.01            | USD 200,000  | Nasdaq Inc, 1.650%, 15/01/31  | 188,856      | 0.01            |
| EUR 400,000  | Morgan Stanley, 0.637%, 26/07/24              | 481,912      | 0.01            | USD 50,000   | National Fuel Gas Co, 5.200%, 15/07/25                              | 56,326       | 0.00            |
| EUR 100,000  | Morgan Stanley, 1.750%, 30/01/25              | 126,115      | 0.00            | USD 50,000   | National Fuel Gas Co, 3.950%, 15/09/27                              | 53,828       | 0.00            |
| USD 45,000   | Morgan Stanley, 2.720%, 22/07/25              | 47,376       | 0.00            | USD 365,000  | National Fuel Gas Co, 2.950%, 01/03/31                              | 368,168      | 0.01            |
| USD 200,000  | Morgan Stanley, 4.000%, 23/07/25              | 222,688      | 0.01            | EUR 100,000  | National Grid North America Inc, 0.750%, 08/08/23                   | 120,751      | 0.00            |
| USD 35,000   | Morgan Stanley, 0.864%, 21/10/25              | 34,997       | 0.00            | EUR 100,000  | National Grid North America Inc, 1.000%, 12/07/24                   | 122,148      | 0.00            |
| USD 135,000  | Morgan Stanley, 3.875%, 27/01/26              | 150,895      | 0.00            | USD 25,000   | National Health Investors Inc, 3.000%, perpetual                    | 24,221       | 0.00            |
| USD 500,000  | Morgan Stanley, 2.188%, 28/04/26              | 519,365      | 0.01            | USD 300,000  | National Life Insurance Co, 5.250%, 19/07/68                        | 339,438      | 0.01            |
| USD 200,000  | Morgan Stanley, 3.125%, 27/07/26              | 216,518      | 0.01            | USD 200,000  | National Oilwell Varco Inc, 3.600%, 01/12/29                        | 209,136      | 0.01            |
| USD 120,000  | Morgan Stanley, 4.350%, 08/09/26              | 135,994      | 0.00            | USD 150,000  | National Retail Properties Inc, 3.900%, 15/06/24                    | 162,070      | 0.00            |
| USD 100,000  | Morgan Stanley, 3.625%, 20/01/27              | 110,981      | 0.00            | USD 50,000   | National Retail Properties Inc, 2.500%, 15/04/30                    | 50,911       | 0.00            |
| GBP 100,000  | Morgan Stanley, 2.625%, 09/03/27              | 148,115      | 0.00            | USD 115,000  | National Rural Utilities Cooperative Finance Corp, 2.400%, 15/03/30 | 118,610      | 0.00            |
| EUR 125,000  | Morgan Stanley, 1.875%, 27/04/27              | 161,542      | 0.00            | USD 165,000  | National Rural Utilities Cooperative Finance Corp, 8.000%, 01/03/32 | 249,086      | 0.01            |
| USD 695,000  | Morgan Stanley, 1.593%, 04/05/27              | 699,789      | 0.02            | USD 125,000  | National Rural Utilities Cooperative Finance Corp, 4.300%, 15/03/49 | 156,256      | 0.00            |
| USD 150,000  | Morgan Stanley, 3.591%, 22/07/28              | 166,198      | 0.00            | USD 150,000  | Nationwide Mutual Insurance Co, 4.950%, 22/04/44                    | 179,851      | 0.00            |
| EUR 100,000  | Morgan Stanley, 0.495%, 26/10/29              | 117,960      | 0.00            | USD 200,000  | NBCUniversal Media LLC, 5.950%, 01/04/41                            | 288,672      | 0.01            |
| USD 205,000  | Morgan Stanley, 2.699%, 22/01/31              | 214,737      | 0.01            |  |   |              |                 |
| EUR 100,000  | Morgan Stanley, 0.497%, 07/02/31              | 116,486      | 0.00            |  |   |              |                 |
| USD 500,000  | Morgan Stanley, 3.622%, 01/04/31              | 558,470      | 0.01            |  |   |              |                 |
| USD 65,000   | Morgan Stanley, 1.794%, 13/02/32              | 62,525       | 0.00            |  |   |              |                 |
| USD 35,000   | Morgan Stanley, 7.250%, 01/04/32              | 50,929       | 0.00            |  |   |              |                 |
| USD 100,000  | Morgan Stanley, 3.971%, 22/07/38              | 117,325      | 0.00            |  |   |              |                 |
| USD 300,000  | Morgan Stanley, 4.457%, 22/04/39              | 370,131      | 0.01            |  |   |              |                 |
| USD 115,000  | Morgan Stanley, 3.217%, 22/04/42              | 121,685      | 0.00            |  |   |              |                 |
| USD 125,000  | Morgan Stanley, 4.300%, 27/01/45              | 155,031      | 0.00            |  |   |              |                 |
| USD 415,000  | Morgan Stanley, 4.375%, 22/01/47              | 520,157      | 0.01            |  |   |              |                 |
| USD 500,000  | Morgan Stanley, 5.597%, 24/03/51              | 744,680      | 0.02            |  |   |              |                 |
| USD 500,000  | Morgan Stanley, 2.802%, 25/01/52              | 491,095      | 0.01            |  |   |              |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description   | Market Value | % of Net Assets | Quantity   | Description   | Market Value | % of Net Assets |
|--|---|--------------|-----------------|--|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |              |                 |
| Corporate Bonds - 24.02% (continued)   |   |              |                 | Corporate Bonds - 24.02% (continued)   |   |              |                 |
| United States (continued)  |   |              |                 | United States (continued)  |   |              |                 |
| USD 50,000   | NBCUniversal Media LLC, 4.450%, 15/01/43              | 61,367       | 0.00            | USD 50,000   | Norfolk Southern Corp, 2.300%, perpetual                | 50,670       | 0.00            |
| USD 500,000  | Nestle Holdings Inc, 0.375%, perpetual                | 497,460      | 0.01            | USD 300,000  | Northern Natural Gas Co, 4.300%, 15/01/49               | 352,653      | 0.01            |
| USD 300,000  | Nestle Holdings Inc, 1.000%, perpetual                | 292,422      | 0.01            | USD 200,000  | Northern States Power Co, 5.350%, 01/11/39              | 274,712      | 0.01            |
| USD 100,000  | Nevada Power Co, 2.400%, 01/05/30                     | 103,098      | 0.00            | USD 100,000  | Northern States Power Co, 3.600%, 15/09/47              | 113,875      | 0.00            |
| USD 65,000   | Nevada Power Co, 3.125%, 01/08/50                     | 67,174       | 0.00            | USD 150,000  | Northern Trust Corp, 2.375%, 02/08/22                   | 153,487      | 0.00            |
| USD 250,000  | New York and Presbyterian Hospital, 2.256%, perpetual | 235,230      | 0.01            | USD 100,000  | Northern Trust Corp, 3.950%, 30/10/25                   | 112,860      | 0.00            |
| GBP 100,000  | New York Life Global Funding, 1.750%, 15/12/22        | 140,883      | 0.00            | USD 300,000  | Northern Trust Corp, 3.650%, 03/08/28                   | 339,570      | 0.01            |
| USD 200,000  | New York Life Global Funding, 2.875%, 10/04/24        | 212,294      | 0.01            | USD 200,000  | Northern Trust Corp, 3.150%, 03/05/29                   | 220,058      | 0.01            |
| GBP 200,000  | New York Life Global Funding, 0.750%, perpetual       | 266,639      | 0.01            | USD 50,000   | Northwell Healthcare Inc, 4.260%, 01/11/47              | 59,135       | 0.00            |
| USD 125,000  | Newmont Corp, 2.250%, 01/10/30                        | 124,917      | 0.00            | USD 50,000   | Northwell Healthcare Inc, 3.809%, 01/11/49              | 55,612       | 0.00            |
| USD 55,000   | Newmont Goldcorp Corp, 2.800%, 01/10/29               | 57,727       | 0.00            | USD 100,000  | Northwestern Mutual Life Insurance Co, 3.850%, 30/09/47 | 114,200      | 0.00            |
| USD 160,000  | Newmont Goldcorp Corp, 6.250%, 01/10/39               | 231,299      | 0.01            | USD 25,000   | Northwestern University, 3.662%, 01/12/57               | 30,337       | 0.00            |
| USD 50,000   | NextEra Energy Capital Holdings Inc, 2.800%, 15/01/23 | 51,682       | 0.00            | USD 85,000   | Novant Health Inc, 3.168%, perpetual                    | 89,263       | 0.00            |
| USD 225,000  | NextEra Energy Capital Holdings Inc, 0.650%, 01/03/23 | 225,778      | 0.01            | USD 100,000  | Novartis Capital Corp, 3.400%, 06/05/24                 | 107,865      | 0.00            |
| USD 735,000  | NextEra Energy Capital Holdings Inc, 1.900%, 15/06/28 | 743,585      | 0.02            | USD 400,000  | Novartis Capital Corp, 1.750%, 14/02/25                 | 412,860      | 0.01            |
| USD 395,000  | NextEra Energy Capital Holdings Inc, 2.250%, 01/06/30 | 398,670      | 0.01            | USD 100,000  | Novartis Capital Corp, 2.000%, 14/02/27                 | 103,984      | 0.00            |
| USD 100,000  | NextEra Energy Capital Holdings Inc, 4.800%, 01/12/77 | 112,177      | 0.00            | USD 100,000  | Novartis Capital Corp, 2.200%, 14/08/30                 | 103,416      | 0.00            |
| USD 400,000  | NextEra Energy Capital Holdings Inc, 5.650%, 01/05/79 | 466,032      | 0.01            | USD 150,000  | Novartis Capital Corp, 4.000%, 20/11/45                 | 183,169      | 0.01            |
| USD 100,000  | Niagara Mohawk Power Corp, 4.119%, 28/11/42           | 113,825      | 0.00            | USD 65,000   | Novartis Capital Corp, 2.750%, 14/08/50                 | 65,553       | 0.00            |
| USD 300,000  | NIKE Inc, 2.850%, 27/03/30                            | 325,959      | 0.01            | USD 200,000  | NRG Energy Inc, 3.750%, 15/06/24                        | 212,982      | 0.01            |
| USD 500,000  | NIKE Inc, 3.250%, 27/03/40                            | 548,610      | 0.01            | USD 200,000  | NSTAR Electric Co, 3.200%, 15/05/27                     | 218,726      | 0.01            |
| USD 50,000   | NIKE Inc, 3.875%, 01/11/45                            | 59,919       | 0.00            | USD 250,000  | NSTAR Electric Co, 3.250%, 15/05/29                     | 275,035      | 0.01            |
| USD 200,000  | NiSource Inc, 3.490%, 15/05/27                        | 220,028      | 0.01            | USD 100,000  | Nucor Corp, 3.950%, 01/05/28                            | 113,978      | 0.00            |
| USD 350,000  | NiSource Inc, 4.375%, 15/05/47                        | 418,663      | 0.01            | USD 100,000  | Nucor Corp, 2.979%, perpetual                           | 96,709       | 0.00            |
| USD 100,000  | NiSource Inc, 3.950%, 30/03/48                        | 114,285      | 0.00            | USD 50,000   | NVIDIA Corp, 3.200%, 16/09/26                           | 55,027       | 0.00            |
| USD 19,000   | Norfolk Southern Corp, 2.903%, 15/02/23               | 19,635       | 0.00            | USD 800,000  | NVIDIA Corp, 3.500%, 01/04/40                           | 905,944      | 0.02            |
| USD 100,000  | Norfolk Southern Corp, 2.900%, 15/06/26               | 107,842      | 0.00            | USD 585,000  | NVIDIA Corp, 0.309%, perpetual                          | 585,363      | 0.01            |
| USD 175,000  | Norfolk Southern Corp, 3.150%, 01/06/27               | 190,274      | 0.01            | USD 75,000   | NVIDIA Corp, 0.584%, perpetual                          | 75,098       | 0.00            |
| USD 200,000  | Norfolk Southern Corp, 4.100%, 15/05/49               | 234,994      | 0.01            | USD 400,000  | NVIDIA Corp, 1.550%, perpetual                          | 398,772      | 0.01            |
| USD 300,000  | Norfolk Southern Corp, 3.400%, 01/11/49               | 318,516      | 0.01            | USD 100,000  | NVIDIA Corp, 2.000%, perpetual                          | 100,138      | 0.00            |
| USD 200,000  | Norfolk Southern Corp, 4.050%, 15/08/52               | 236,198      | 0.01            | USD 125,000  | NVR Inc, 3.000%, 15/05/30                               | 132,465      | 0.00            |
| USD 525,000  | Norfolk Southern Corp, 4.100%, 15/05/21               | 574,492      | 0.01            | USD 125,000  | NYU Langone Hospitals, 4.368%, 01/07/47                 | 148,774      | 0.00            |
|  |   |              |                 | USD 300,000  | Oaktree Specialty Lending Corp, 3.500%, 25/02/25        | 314,583      | 0.01            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description  | Market Value | % of Net Assets | Quantity   | Description                                       | Market Value | % of Net Assets |
|--|--|--------------|-----------------|--|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |              |                 |
| Corporate Bonds - 24.02% (continued)   |  |              |                 | Corporate Bonds - 24.02% (continued)   |   |              |                 |
| United States (continued)  |  |              |                 | United States (continued)  |   |              |                 |
| USD 200,000  | Office Properties Income Trust, 4.500%, 01/02/25   | 217,402      | 0.01            | USD 200,000  | Oracle Corp, 3.900%, 15/05/35                     | 223,804      | 0.01            |
| USD 200,000  | Oglethorpe Power Corp, 5.050%, 01/10/48            | 251,476      | 0.01            | USD 300,000  | Oracle Corp, 3.800%, 15/11/37                     | 328,917      | 0.01            |
| USD 100,000  | Ohio Edison Co, 6.875%, 15/07/36                   | 140,510      | 0.00            | USD 800,000  | Oracle Corp, 3.600%, 01/04/40                     | 835,688      | 0.02            |
| USD 45,000   | Ohio Power Co, 4.000%, 01/06/49                    | 53,261       | 0.00            | USD 100,000  | Oracle Corp, 5.375%, 15/07/40                     | 129,605      | 0.00            |
| USD 200,000  | Oklahoma Gas & Electric Co, 3.300%, 15/03/30       | 218,442      | 0.01            | USD 1,160,000  | Oracle Corp, 3.650%, 25/03/41                     | 1,232,082    | 0.03            |
| USD 100,000  | Oklahoma Gas & Electric Co, 3.850%, 15/08/47       | 114,059      | 0.00            | USD 25,000   | Oracle Corp, 4.000%, 15/07/46                     | 27,165       | 0.00            |
| USD 500,000  | Oklahoma Gas and Electric Co, 0.553%, perpetual    | 500,085      | 0.01            | USD 320,000  | Oracle Corp, 4.000%, 15/11/47                     | 348,854      | 0.01            |
| USD 55,000   | Old Republic International Corp, 3.850%, perpetual | 58,522       | 0.00            | USD 160,000  | Oracle Corp, 3.950%, 25/03/51                     | 174,832      | 0.00            |
| USD 11,000   | Omega Healthcare Investors Inc, 4.375%, 01/08/23   | 11,731       | 0.00            | USD 100,000  | O'Reilly Automotive Inc, 3.600%, 01/09/27         | 112,044      | 0.00            |
| USD 100,000  | Omega Healthcare Investors Inc, 4.750%, 15/01/28   | 113,003      | 0.00            | USD 100,000  | O'Reilly Automotive Inc, 3.900%, 01/06/29         | 113,043      | 0.00            |
| USD 100,000  | Omega Healthcare Investors Inc, 3.625%, 01/10/29   | 106,973      | 0.00            | USD 90,000   | O'Reilly Automotive Inc, 1.750%, perpetual        | 86,536       | 0.00            |
| USD 50,000   | Omnicom Group Inc, 2.450%, 30/04/30                | 50,785       | 0.00            | USD 25,000   | Orlando Health Obligated Group, 3.327%, perpetual | 26,709       | 0.00            |
| USD 200,000  | Oncor Electric Delivery Co LLC, 2.750%, 01/06/24   | 212,246      | 0.01            | USD 35,000   | Owens Corning, 3.950%, 15/08/29                   | 39,559       | 0.00            |
| USD 200,000  | Oncor Electric Delivery Co LLC, 3.700%, 15/11/28   | 226,304      | 0.01            | USD 200,000  | Owens Corning, 3.875%, 01/06/30                   | 223,454      | 0.01            |
| USD 150,000  | Oncor Electric Delivery Co LLC, 3.800%, 30/09/47   | 175,515      | 0.00            | USD 100,000  | Owl Rock Capital Corp, 3.750%, 22/07/25           | 105,854      | 0.00            |
| USD 570,000  | Oncor Electric Delivery Co LLC, 0.550%, perpetual  | 556,371      | 0.01            | USD 100,000  | Owl Rock Capital Corp, 3.400%, 15/07/26           | 104,285      | 0.00            |
| USD 90,000   | ONE Gas Inc, 4.500%, 01/11/48                      | 107,787      | 0.00            | USD 35,000   | PACCAR Financial Corp, 1.800%, 06/02/25           | 36,058       | 0.00            |
| USD 200,000  | ONE Gas Inc, 1.100%, perpetual                     | 200,248      | 0.01            | USD 225,000  | PACCAR Financial Corp, 0.350%, perpetual          | 224,840      | 0.01            |
| USD 100,000  | ONEOK Inc, 2.200%, 15/09/25                        | 102,896      | 0.00            | USD 100,000  | PacifiCorp, 5.750%, 01/04/37                      | 137,040      | 0.00            |
| USD 100,000  | ONEOK Inc, 3.100%, 15/03/30                        | 104,559      | 0.00            | USD 140,000  | PacifiCorp, 4.125%, 15/01/49                      | 167,931      | 0.00            |
| USD 100,000  | ONEOK Inc, 6.350%, 15/01/31                        | 129,335      | 0.00            | USD 100,000  | Packaging Corp of America, 3.650%, 15/09/24       | 108,233      | 0.00            |
| USD 150,000  | ONEOK Inc, 4.950%, 13/07/47                        | 175,762      | 0.00            | USD 35,000   | Packaging Corp of America, 3.400%, 15/12/27       | 38,471       | 0.00            |
| USD 100,000  | ONEOK Inc, 4.500%, 15/03/50                        | 111,617      | 0.00            | USD 100,000  | Parker-Hannifin Corp, 3.250%, 01/03/27            | 109,357      | 0.00            |
| USD 160,000  | ONEOK Partners LP, 3.375%, 01/10/22                | 164,414      | 0.00            | USD 200,000  | Parker-Hannifin Corp, 3.250%, 14/06/29            | 218,776      | 0.01            |
| USD 100,000  | ONEOK Partners LP, 4.900%, 15/03/25                | 111,958      | 0.00            | USD 105,000  | Parker-Hannifin Corp, 4.200%, 21/11/34            | 123,541      | 0.00            |
| USD 15,000   | ONEOK Partners LP, 6.650%, 01/10/36                | 20,196       | 0.00            | USD 225,000  | Partners Healthcare System Inc, 3.192%, 01/07/49  | 237,463      | 0.01            |
| USD 25,000   | ONEOK Partners LP, 6.850%, 15/10/37                | 34,139       | 0.00            | USD 30,000   | Partners Healthcare System Inc, 3.342%, 01/07/60  | 32,995       | 0.00            |
| USD 180,000  | Oracle Corp, 2.500%, 15/10/22                      | 184,806      | 0.01            | USD 200,000  | PayPal Holdings Inc, 2.400%, 01/10/24             | 210,814      | 0.01            |
| USD 70,000   | Oracle Corp, 2.625%, 15/02/23                      | 72,386       | 0.00            | USD 200,000  | PayPal Holdings Inc, 2.650%, 01/10/26             | 214,506      | 0.01            |
| USD 50,000   | Oracle Corp, 2.400%, 15/09/23                      | 51,869       | 0.00            | USD 25,000   | PeaceHealth Obligated Group, 1.375%, perpetual    | 25,221       | 0.00            |
| USD 200,000  | Oracle Corp, 3.400%, 08/07/24                      | 214,440      | 0.01            | USD 50,000   | PECO Energy Co, 3.150%, 15/10/25                  | 53,507       | 0.00            |
| USD 150,000  | Oracle Corp, 2.950%, 15/05/25                      | 159,744      | 0.00            | USD 100,000  | PECO Energy Co, 3.700%, 15/09/47                  | 114,975      | 0.00            |
| USD 615,000  | Oracle Corp, 1.650%, 25/03/26                      | 623,530      | 0.01            | USD 60,000   | PECO Energy Co, 3.900%, 01/03/48                  | 71,496       | 0.00            |
| USD 440,000  | Oracle Corp, 2.650%, 15/07/26                      | 464,389      | 0.01            | USD 90,000   | PECO Energy Co, 2.800%, 15/06/50                  | 89,724       | 0.00            |
| USD 200,000  | Oracle Corp, 3.250%, 15/11/27                      | 217,220      | 0.01            |  |   |              |                 |
| USD 500,000  | Oracle Corp, 2.950%, 01/04/30                      | 526,985      | 0.01            |  |   |              |                 |
| USD 120,000  | Oracle Corp, 2.875%, 25/03/31                      | 124,954      | 0.00            |  |   |              |                 |
| USD 100,000  | Oracle Corp, 4.300%, 08/07/34                      | 116,139      | 0.00            |  |   |              |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description  | Market Value | % of Net Assets | Quantity   | Description  | Market Value | % of Net Assets |
|--|--|--------------|-----------------|--|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 |
| Corporate Bonds - 24.02% (continued)   |  |              |                 | Corporate Bonds - 24.02% (continued)   |  |              |                 |
| United States (continued)  |  |              |                 | United States (continued)  |  |              |                 |
| USD 110,000  | PECO Energy Co, 3.050%, perpetual                                  | 114,844      | 0.00            | USD 45,000   | Pfizer Inc, 2.700%, 28/05/50   | 44,866       | 0.00            |
| USD 55,000   | Pennsylvania Electric Co, 3.250%, 15/03/28                         | 57,397       | 0.00            | USD 300,000  | Philip Morris International Inc, 2.375%, 17/08/22                      | 306,402      | 0.01            |
| USD 200,000  | Pennsylvania Electric Co, 3.600%, 01/06/29                         | 213,642      | 0.01            | USD 100,000  | Philip Morris International Inc, 2.500%, 02/11/22                      | 102,718      | 0.00            |
| USD 300,000  | Penske Truck Leasing Co Lp Via PTL Finance Corp, 4.125%, 01/08/23  | 320,067      | 0.01            | USD 200,000  | Philip Morris International Inc, 2.875%, 01/05/24                      | 212,690      | 0.01            |
| USD 200,000  | Penske Truck Leasing Co Lp Via PTL Finance Corp, 3.900%, 01/02/24  | 214,450      | 0.01            | EUR 100,000  | Philip Morris International Inc, 2.875%, 30/05/24                      | 128,730      | 0.00            |
| USD 200,000  | Penske Truck Leasing Co Lp Via PTL Finance Corp, 3.450%, 01/07/24  | 214,524      | 0.01            | EUR 100,000  | Philip Morris International Inc, 0.625%, 08/11/24                      | 120,962      | 0.00            |
| USD 200,000  | Penske Truck Leasing Co Lp Via PTL Finance Corp, 4.200%, 01/04/27  | 224,748      | 0.01            | USD 50,000   | Philip Morris International Inc, 3.375%, 11/08/25                      | 54,544       | 0.00            |
| USD 500,000  | Penske Truck Leasing Co Lp Via PTL Finance Corp, 1.700%, perpetual | 503,465      | 0.01            | USD 100,000  | Philip Morris International Inc, 3.125%, 02/03/28                      | 108,939      | 0.00            |
| EUR 100,000  | Pepsico Inc, 0.750%, 18/03/27                                      | 123,522      | 0.00            | EUR 100,000  | Philip Morris International Inc, 2.000%, 09/05/36                      | 127,606      | 0.00            |
| USD 145,000  | PepsiCo Inc, 0.750%, 01/05/23                                      | 146,208      | 0.00            | USD 45,000   | Philip Morris International Inc, 6.375%, 16/05/38                      | 64,293       | 0.00            |
| USD 100,000  | PepsiCo Inc, 3.600%, 01/03/24                                      | 107,471      | 0.00            | EUR 100,000  | Philip Morris International Inc, 1.450%, 01/08/39                      | 115,183      | 0.00            |
| USD 300,000  | PepsiCo Inc, 2.250%, 19/03/25                                      | 315,345      | 0.01            | USD 100,000  | Philip Morris International Inc, 3.875%, 21/08/42                      | 110,583      | 0.00            |
| USD 100,000  | PepsiCo Inc, 2.375%, 06/10/26                                      | 106,514      | 0.00            | USD 100,000  | Philip Morris International Inc, 4.875%, 15/11/43                      | 125,141      | 0.00            |
| EUR 100,000  | PepsiCo Inc, 0.875%, 18/07/28                                      | 124,525      | 0.00            | USD 200,000  | Philip Morris International Inc, 0.875%, perpetual                     | 197,480      | 0.01            |
| USD 50,000   | PepsiCo Inc, 2.625%, 29/07/29                                      | 53,538       | 0.00            | USD 200,000  | Philip Morris International Inc, 1.750%, perpetual                     | 193,864      | 0.01            |
| USD 395,000  | PepsiCo Inc, 1.625%, 01/05/30                                      | 389,810      | 0.01            | USD 300,000  | Phillips 66, 3.900%, 15/03/28  | 337,476      | 0.01            |
| EUR 100,000  | PepsiCo Inc, 0.400%, 09/10/32                                      | 116,999      | 0.00            | USD 300,000  | Phillips 66, 2.150%, 15/12/30  | 295,137      | 0.01            |
| USD 100,000  | PepsiCo Inc, 3.600%, 13/08/42                                      | 115,806      | 0.00            | USD 45,000   | Phillips 66, 4.875%, 15/11/44  | 56,345       | 0.00            |
| USD 100,000  | PepsiCo Inc, 4.600%, 17/07/45                                      | 130,491      | 0.00            | USD 150,000  | Phillips 66 Partners LP, 3.605%, 15/02/25                              | 161,763      | 0.00            |
| USD 100,000  | PepsiCo Inc, 3.450%, 06/10/46                                      | 112,248      | 0.00            | USD 150,000  | Piedmont Natural Gas Co Inc, 3.500%, 01/06/29                          | 165,171      | 0.00            |
| USD 200,000  | PepsiCo Inc, 4.000%, 02/05/47                                      | 243,982      | 0.01            | USD 100,000  | Piedmont Operating Partnership LP, 3.150%, 15/08/30                    | 101,740      | 0.00            |
| USD 200,000  | PepsiCo Inc, 2.875%, 15/10/49                                      | 205,510      | 0.01            | USD 200,000  | Pine Street Trust I, 4.572%, 15/02/29                                  | 229,550      | 0.01            |
| USD 300,000  | PepsiCo Inc, 3.625%, 19/03/50                                      | 350,925      | 0.01            | USD 200,000  | Pine Street Trust II, 5.568%, 15/02/49                                 | 262,288      | 0.01            |
| EUR 100,000  | PepsiCo Inc, 1.050%, 09/10/50                                      | 115,105      | 0.00            | USD 100,000  | Pinnacle West Capital Corp, 1.300%, 15/06/25                           | 100,742      | 0.00            |
| USD 25,000   | PepsiCo Inc, 0.400%, perpetual                                     | 25,021       | 0.00            | USD 200,000  | Pioneer Natural Resources Co, 4.450%, 15/01/26                         | 225,560      | 0.01            |
| USD 40,000   | PepsiCo Inc, 1.400%, perpetual                                     | 38,681       | 0.00            | USD 515,000  | Pioneer Natural Resources Co, 0.550%, perpetual                        | 515,330      | 0.01            |
| USD 500,000  | PepsiCo Inc, 3.500%, perpetual                                     | 570,435      | 0.01            | USD 500,000  | Pioneer Natural Resources Co, 0.750%, perpetual                        | 499,975      | 0.01            |
| USD 65,000   | PerkinElmer Inc, 3.300%, 15/09/29                                  | 70,332       | 0.00            | USD 500,000  | Plains All American Pipeline LP / PAA Finance Corp, 3.800%, 15/09/30   | 535,465      | 0.01            |
| USD 50,000   | Pfizer Inc, 3.200%, 15/09/23                                       | 52,930       | 0.00            | USD 100,000  | Plains All American Pipeline LP Via PAA Finance Corp, 4.500%, 15/12/26 | 112,347      | 0.00            |
| USD 100,000  | Pfizer Inc, 2.950%, 15/03/24                                       | 106,379      | 0.00            |  |  |              |                 |
| USD 200,000  | Pfizer Inc, 3.400%, 15/05/24                                       | 216,536      | 0.01            |  |  |              |                 |
| USD 150,000  | Pfizer Inc, 3.000%, 15/12/26                                       | 164,694      | 0.00            |  |  |              |                 |
| USD 100,000  | Pfizer Inc, 3.600%, 15/09/28                                       | 113,260      | 0.00            |  |  |              |                 |
| USD 200,000  | Pfizer Inc, 3.450%, 15/03/29                                       | 224,996      | 0.01            |  |  |              |                 |
| USD 50,000   | Pfizer Inc, 1.700%, 28/05/30                                       | 49,733       | 0.00            |  |  |              |                 |
| USD 400,000  | Pfizer Inc, 4.000%, 15/12/36                                       | 483,320      | 0.01            |  |  |              |                 |
| GBP 100,000  | Pfizer Inc, 6.500%, 03/06/38                                       | 233,098      | 0.01            |  |  |              |                 |
| USD 50,000   | Pfizer Inc, 4.100%, 15/09/38                                       | 60,801       | 0.00            |  |  |              |                 |
| USD 250,000  | Pfizer Inc, 3.900%, 15/03/39                                       | 297,960      | 0.01            |  |  |              |                 |
| USD 100,000  | Pfizer Inc, 4.300%, 15/06/43                                       | 125,692      | 0.00            |  |  |              |                 |
| USD 35,000   | Pfizer Inc, 4.200%, 15/09/48                                       | 44,092       | 0.00            |  |  |              |                 |

## Schedule of Investments *(continued)*

as at 30 June 2021 (Expressed in US Dollar)

| Quantity  | Description  | Market Value | % of Net Assets | Quantity  | Description   | Market Value | % of Net Assets |
|---|--|--------------|-----------------|---|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |   |              |                 |
| Corporate Bonds - 24.02% <i>(continued)</i>   |  |              |                 | Corporate Bonds - 24.02% <i>(continued)</i>   |   |              |                 |
| United States <i>(continued)</i>  |  |              |                 | United States <i>(continued)</i>  |   |              |                 |
| USD 200,000   | Plains All American Pipeline LP Via PAA Finance Corp, 3.550%, 15/12/29 | 210,936      | 0.01            | USD 200,000   | Procter & Gamble Co, 2.450%, 03/11/26                         | 214,028      | 0.01            |
| USD 25,000  | Plains All American Pipeline LP Via PAA Finance Corp, 6.650%, 15/01/37 | 32,774       | 0.00            | EUR 50,000  | Procter & Gamble Co, 4.875%, 11/05/27                         | 76,380       | 0.00            |
| USD 50,000  | Plains All American Pipeline LP Via PAA Finance Corp, 4.700%, 15/06/44 | 53,005       | 0.00            | USD 50,000  | Procter & Gamble Co, 2.850%, 11/08/27                         | 54,505       | 0.00            |
| USD 285,000   | PNC Bank NA, 2.700%, 22/10/29  | 301,926      | 0.01            | EUR 100,000   | Procter & Gamble Co, 1.200%, 30/10/28                         | 127,947      | 0.00            |
| USD 120,000   | PNC Financial Services Group Inc, 2.854%, 09/11/22                     | 124,064      | 0.00            | EUR 100,000   | Procter & Gamble Co, 1.875%, 30/10/38                         | 140,968      | 0.00            |
| USD 250,000   | PNC Financial Services Group Inc, 3.500%, 23/01/24                     | 268,392      | 0.01            | USD 500,000   | Procter & Gamble Co, 1.000%, perpetual                        | 504,035      | 0.01            |
| USD 200,000   | PNC Financial Services Group Inc, 2.200%, 01/11/24                     | 209,784      | 0.01            | USD 750,000   | Procter & Gamble Co, 1.950%, perpetual                        | 762,510      | 0.02            |
| USD 250,000   | PNC Financial Services Group Inc, 3.150%, 19/05/27                     | 273,567      | 0.01            | USD 10,000  | Progress Energy Inc, 7.750%, 01/03/31                         | 14,262       | 0.00            |
| USD 465,000   | PNC Financial Services Group Inc, 2.307%, perpetual                    | 475,979      | 0.01            | USD 100,000   | Progressive Corp, 2.450%, 15/01/27                            | 106,112      | 0.00            |
| USD 100,000   | Potomac Electric Power Co, 3.600%, 15/03/24                            | 107,265      | 0.00            | USD 150,000   | Progressive Corp, 4.350%, 25/04/44                            | 186,886      | 0.01            |
| USD 5,000   | Potomac Electric Power Co, 6.500%, 15/11/37                            | 7,337        | 0.00            | EUR 100,000   | Prologis Euro Finance LLC, 0.250%, 10/09/27                   | 118,731      | 0.00            |
| USD 200,000   | PPG Industries Inc, 3.200%, 15/03/23                                   | 208,806      | 0.01            | EUR 100,000   | Prologis Euro Finance LLC, 1.875%, 05/01/29                   | 131,270      | 0.00            |
| EUR 200,000   | PPG Industries Inc, 0.875%, 03/11/25                                   | 245,949      | 0.01            | EUR 100,000   | Prologis Euro Finance LLC, 1.500%, 10/09/49                   | 116,874      | 0.00            |
| USD 500,000   | PPG Industries Inc, 1.200%, perpetual                                  | 498,960      | 0.01            | USD 130,000   | Prologis LP, 2.125%, 15/04/27                                 | 115,653      | 0.00            |
| USD 150,000   | PPL Capital Funding Inc, 5.000%, 15/03/44                              | 197,028      | 0.01            | USD 65,000  | Prologis LP, 3.875%, 15/09/28                                 | 74,372       | 0.00            |
| USD 100,000   | PPL Capital Funding Inc, 4.000%, 15/09/47                              | 118,116      | 0.00            | USD 30,000  | Prologis LP, 2.250%, 15/04/30                                 | 30,619       | 0.00            |
| USD 100,000   | PPL Electric Utilities Corp, 3.950%, 01/06/47                          | 118,724      | 0.00            | USD 145,000   | Prologis LP, 1.250%, 15/10/30                                 | 136,520      | 0.00            |
| USD 200,000   | Praxair Inc, 2.200%, 15/08/22  | 203,302      | 0.01            | USD 25,000  | Prologis LP, 3.000%, 15/04/50                                 | 25,694       | 0.00            |
| EUR 100,000   | Praxair Inc, 1.200%, 12/02/24  | 123,081      | 0.00            | USD 100,000   | Prologis LP, 1.625%, perpetual                                | 96,364       | 0.00            |
| USD 50,000  | Praxair Inc, 2.650%, 05/02/25  | 52,971       | 0.00            | USD 200,000   | Protective Life Global Funding, 2.615%, 22/08/22              | 205,086      | 0.01            |
| USD 150,000   | Precision Castparts Corp, 2.500%, 15/01/23                             | 154,225      | 0.00            | USD 300,000   | Protective Life Global Funding, 0.473%, perpetual             | 298,230      | 0.01            |
| USD 200,000   | Principal Financial Group Inc, 3.100%, 15/11/26                        | 216,416      | 0.01            | USD 80,000  | Providence St Joseph Health Obligated Group, 2.532%, 01/10/29 | 83,859       | 0.00            |
| USD 200,000   | Principal Financial Group Inc, 2.125%, 15/06/30                        | 199,746      | 0.01            | USD 50,000  | Prudential Financial Inc, 3.500%, 15/05/24                    | 54,135       | 0.00            |
| USD 100,000   | Principal Financial Group Inc, 4.300%, 15/11/46                        | 120,980      | 0.00            | USD 105,000   | Prudential Financial Inc, 1.500%, 10/03/26                    | 106,715      | 0.00            |
| USD 800,000   | Principal Life Global Funding II, 0.875%, perpetual                    | 785,632      | 0.02            | USD 100,000   | Prudential Financial Inc, 2.100%, 10/03/30                    | 101,858      | 0.00            |
| USD 250,000   | Private Export Funding Corp, 2.450%, 15/07/24                          | 262,645      | 0.01            | USD 150,000   | Prudential Financial Inc, 3.000%, 10/03/40                    | 153,766      | 0.00            |
| USD 250,000   | Procter & Gamble Co, 2.150%, 11/08/22                                  | 255,295      | 0.01            | USD 200,000   | Prudential Financial Inc, 5.875%, 15/09/42                    | 211,132      | 0.01            |
| EUR 100,000   | Procter & Gamble Co, 1.125%, 02/11/23                                  | 122,685      | 0.00            | USD 50,000  | Prudential Financial Inc, 4.600%, 15/05/44                    | 63,765       | 0.00            |
| EUR 100,000   | Procter & Gamble Co, 0.625%, 30/10/24                                  | 121,973      | 0.00            | USD 200,000   | Prudential Financial Inc, 4.500%, 15/09/47                    | 217,110      | 0.01            |
|   |  |              |                 | USD 300,000   | Prudential Financial Inc, 3.935%, 07/12/49                    | 352,053      | 0.01            |
|   |  |              |                 | USD 355,000   | Prudential Financial Inc, 3.700%, 01/10/50                    | 371,145      | 0.01            |



## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description   | Market Value | % of Net Assets | Quantity   | Description  | Market Value | % of Net Assets |
|--|---|--------------|-----------------|--|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 |
| Corporate Bonds - 24.02% (continued)   |   |              |                 | Corporate Bonds - 24.02% (continued)   |  |              |                 |
| United States (continued)  |   |              |                 | United States (continued)  |  |              |                 |
| USD 200,000  | PSEG Power LLC, 3.850%, 01/06/23                      | 212,208      | 0.01            | USD 140,000  | Regency Centers LP, 3.700%, 15/06/30               | 155,152      | 0.00            |
| USD 200,000  | Public Service Co of Colorado, 1.900%, 15/01/31       | 198,512      | 0.01            | USD 60,000   | Regency Centers LP, 4.650%, 15/03/49               | 72,710       | 0.00            |
| USD 100,000  | Public Service Co of Colorado, 3.600%, 15/09/42       | 112,963      | 0.00            | USD 100,000  | Regions Financial Corp, 2.250%, 18/05/25           | 104,187      | 0.00            |
| USD 100,000  | Public Service Co of Colorado, 3.800%, 15/06/47       | 116,811      | 0.00            | USD 50,000   | Reinsurance Group of America Inc, 3.900%, 15/05/29 | 56,022       | 0.00            |
| USD 125,000  | Public Service Co of Colorado, 4.050%, 15/09/49       | 154,115      | 0.00            | USD 70,000   | Reinsurance Group of America Inc, 3.150%, 15/06/30 | 74,799       | 0.00            |
| USD 65,000   | Public Service Co of Colorado, 1.875%, perpetual      | 64,644       | 0.00            | USD 415,000  | Reliance Steel & Aluminum Co, 1.300%, 15/08/25     | 415,946      | 0.01            |
| USD 200,000  | Public Service Electric & Gas Co, 5.500%, 01/03/40    | 274,194      | 0.01            | USD 365,000  | Reliance Steel & Aluminum Co, 2.150%, 15/08/30     | 360,306      | 0.01            |
| USD 200,000  | Public Service Electric & Gas Co, 3.850%, 01/05/49    | 237,320      | 0.01            | USD 30,000   | RELX Capital Inc, 3.500%, 16/03/23                 | 31,472       | 0.00            |
| USD 200,000  | Public Service Enterprise Group Inc, 2.875%, 15/06/24 | 212,148      | 0.01            | EUR 100,000  | RELX Capital Inc, 1.300%, 12/05/25                 | 124,390      | 0.00            |
| USD 200,000  | Public Storage, 3.094%, 15/09/27                      | 219,596      | 0.01            | USD 100,000  | RELX Capital Inc, 4.000%, 18/03/29                 | 113,585      | 0.00            |
| EUR 100,000  | Public Storage, 0.875%, 24/01/32                      | 118,589      | 0.00            | USD 25,000   | RELX Capital Inc, 3.000%, 22/05/30                 | 26,714       | 0.00            |
| USD 100,000  | Puget Energy Inc, 5.625%, 15/07/22                    | 103,907      | 0.00            | USD 30,000   | RenaissanceRe Finance Inc, 3.450%, 01/07/27        | 32,769       | 0.00            |
| USD 125,000  | Puget Energy Inc, 4.100%, perpetual                   | 140,199      | 0.00            | USD 45,000   | Republic Services Inc, 2.500%, 15/08/24            | 47,268       | 0.00            |
| USD 30,000   | Puget Sound Energy Inc, 4.223%, 15/06/48              | 36,786       | 0.00            | USD 55,000   | Republic Services Inc, 2.900%, 01/07/26            | 58,974       | 0.00            |
| USD 100,000  | Puget Sound Energy Inc, 3.250%, 15/09/49              | 106,374      | 0.00            | USD 180,000  | Republic Services Inc, 3.375%, 15/11/27            | 197,813      | 0.01            |
| EUR 200,000  | PVH Corp, 3.625%, 15/07/24                            | 260,400      | 0.01            | USD 150,000  | Republic Services Inc, 2.300%, 01/03/30            | 152,377      | 0.00            |
| USD 100,000  | QUALCOMM Inc, 2.600%, 30/01/23                        | 103,551      | 0.00            | USD 200,000  | Republic Services Inc, 1.450%, 15/02/31            | 187,510      | 0.01            |
| USD 50,000   | QUALCOMM Inc, 2.900%, 20/05/24                        | 53,128       | 0.00            | USD 200,000  | Retail Properties of America Inc, 4.750%, 15/09/30 | 221,056      | 0.01            |
| USD 300,000  | QUALCOMM Inc, 3.450%, 20/05/25                        | 329,205      | 0.01            | USD 200,000  | Reynolds American Inc, 5.850%, 15/08/45            | 245,246      | 0.01            |
| USD 150,000  | QUALCOMM Inc, 3.250%, 20/05/27                        | 165,648      | 0.00            | USD 100,000  | Roche Holdings Inc, 4.000%, 28/11/44               | 123,306      | 0.00            |
| USD 230,000  | QUALCOMM Inc, 4.300%, 20/05/47                        | 289,579      | 0.01            | USD 500,000  | Roche Holdings Inc, 0.991%, perpetual              | 498,320      | 0.01            |
| USD 300,000  | Quest Diagnostics Inc, 2.950%, 30/06/30               | 317,922      | 0.01            | USD 30,000   | Rockefeller Foundation, 2.492%, perpetual          | 29,183       | 0.00            |
| USD 150,000  | Quest Diagnostics Inc, 4.700%, 30/03/45               | 183,592      | 0.01            | USD 85,000   | Rockwell Automation Inc, 3.500%, 01/03/29          | 95,289       | 0.00            |
| USD 500,000  | Ralph Lauren Corp, 2.950%, 15/06/30                   | 531,965      | 0.01            | USD 50,000   | Roper Technologies Inc, 2.350%, 15/09/24           | 52,381       | 0.00            |
| USD 165,000  | Raymond James Financial Inc, 3.750%, perpetual        | 181,299      | 0.00            | USD 125,000  | Roper Technologies Inc, 4.200%, 15/09/28           | 143,826      | 0.00            |
| USD 100,000  | Realty Income Corp, 3.875%, 15/07/24                  | 108,306      | 0.00            | USD 415,000  | Roper Technologies Inc, 2.000%, 30/06/30           | 409,182      | 0.01            |
| USD 100,000  | Realty Income Corp, 3.000%, 15/01/27                  | 108,019      | 0.00            | USD 150,000  | Ross Stores Inc, 0.875%, 15/04/26                  | 146,931      | 0.00            |
| USD 40,000   | Realty Income Corp, 3.250%, 15/01/31                  | 43,651       | 0.00            | USD 150,000  | Ross Stores Inc, 1.875%, 15/04/31                  | 145,401      | 0.00            |
| USD 100,000  | Realty Income Corp, 1.800%, 15/03/33                  | 95,483       | 0.00            |  |  |              |                 |
| USD 100,000  | Realty Income Corp, 4.650%, 15/03/47                  | 129,905      | 0.00            |  |  |              |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description   | Market Value | % of Net Assets | Quantity   | Description                                      | Market Value | % of Net Assets |
|--|---|--------------|-----------------|--|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 |
| Corporate Bonds - 24.02% (continued)   |   |              |                 | Corporate Bonds - 24.02% (continued)   |  |              |                 |
| United States (continued)  |   |              |                 | United States (continued)  |  |              |                 |
| USD 250,000  | RPM International Inc, 4.550%, 01/03/29                     | 287,617      | 0.01            | USD 100,000  | Simon Property Group LP, 3.250%, 30/11/26        | 109,145      | 0.00            |
| USD 50,000   | RPM International Inc, 4.250%, 15/01/48                     | 55,007       | 0.00            | USD 100,000  | Simon Property Group LP, 3.375%, 15/06/27        | 108,933      | 0.00            |
| USD 300,000  | Ryder System Inc, 3.400%, 01/03/23                          | 313,623      | 0.01            | USD 300,000  | Simon Property Group LP, 2.450%, 13/09/29        | 308,646      | 0.01            |
| USD 50,000   | S&P Global Inc, 4.000%, 15/06/25                            | 55,617       | 0.00            | USD 100,000  | Simon Property Group LP, 4.250%, 30/11/46        | 116,534      | 0.00            |
| USD 55,000   | S&P Global Inc, 2.500%, 01/12/29                            | 57,752       | 0.00            | USD 500,000  | Simon Property Group LP, 2.650%, perpetual       | 518,720      | 0.01            |
| USD 65,000   | S&P Global Inc, 3.250%, 01/12/49                            | 70,028       | 0.00            | USD 87,000   | SITE Centers Corp, 3.625%, 01/02/25              | 91,797       | 0.00            |
| USD 30,000   | S&P Global Inc, 2.300%, 15/08/60                            | 25,759       | 0.00            | USD 100,000  | Smithfield Foods Inc, 4.250%, 01/02/27           | 109,192      | 0.00            |
| USD 25,000   | S&P Global Inc, 1.250%, perpetual                           | 23,688       | 0.00            | USD 200,000  | Solvay Finance America LLC, 4.450%, 03/12/25     | 224,748      | 0.01            |
| USD 145,000  | Sabine Pass Liquefaction LLC, 5.750%, 15/05/24              | 162,818      | 0.00            | USD 60,000   | Southern California Edison Co, 3.700%, 01/08/25  | 65,387       | 0.00            |
| USD 145,000  | Sabine Pass Liquefaction LLC, 5.625%, 01/03/25              | 165,755      | 0.00            | USD 115,000  | Southern California Edison Co, 2.850%, 01/08/29  | 119,411      | 0.00            |
| USD 100,000  | Sabine Pass Liquefaction LLC, 5.875%, 30/06/26              | 118,339      | 0.00            | USD 205,000  | Southern California Edison Co, 6.000%, 15/01/34  | 266,428      | 0.01            |
| USD 200,000  | Sabine Pass Liquefaction LLC, 4.200%, 15/03/28              | 225,904      | 0.01            | USD 50,000   | Southern California Edison Co, 4.500%, 01/09/40  | 57,507       | 0.00            |
| USD 345,000  | Sabine Pass Liquefaction LLC, 4.500%, 15/05/30              | 398,058      | 0.01            | USD 200,000  | Southern California Edison Co, 3.900%, 15/03/43  | 209,722      | 0.01            |
| USD 100,000  | Sabra Health Care LP / Sabra Capital Corp, 3.900%, 15/10/29 | 105,638      | 0.00            | USD 250,000  | Southern California Edison Co, 4.000%, 01/04/47  | 263,250      | 0.01            |
| USD 55,000   | salesforce.com Inc, 0.625%, perpetual                       | 55,034       | 0.00            | USD 200,000  | Southern California Edison Co, 3.650%, 01/02/50  | 200,508      | 0.01            |
| USD 80,000   | salesforce.com Inc, 1.950%, perpetual                       | 80,153       | 0.00            | USD 500,000  | Southern California Edison Co, 1.100%, perpetual | 503,595      | 0.01            |
| USD 50,000   | San Diego Gas & Electric Co, 4.500%, 15/08/40               | 61,966       | 0.00            | USD 175,000  | Southern California Edison Co, 1.200%, perpetual | 173,530      | 0.00            |
| USD 100,000  | San Diego Gas & Electric Co, 3.750%, 01/06/47               | 114,292      | 0.00            | USD 100,000  | Southern California Gas Co, 2.600%, 15/06/26     | 106,348      | 0.00            |
| USD 200,000  | Santander Holdings USA Inc, 3.500%, 07/06/24                | 214,034      | 0.01            | USD 250,000  | Southern California Gas Co, 2.550%, 01/02/30     | 258,675      | 0.01            |
| USD 100,000  | Santander Holdings USA Inc, 4.500%, 17/07/25                | 110,959      | 0.00            | USD 25,000   | Southern Co, 2.950%, 01/07/23                    | 26,106       | 0.00            |
| USD 500,000  | Santander Holdings USA Inc, 3.244%, 05/10/26                | 534,215      | 0.01            | USD 50,000   | Southern Co, 3.250%, 01/07/26                    | 54,243       | 0.00            |
| USD 325,000  | Santander Holdings USA Inc, 4.400%, 13/07/27                | 364,617      | 0.01            | USD 330,000  | Southern Co, 4.250%, 01/07/36                    | 382,783      | 0.01            |
| USD 250,000  | Schlumberger Holdings Corp, 3.900%, 17/05/28                | 279,145      | 0.01            | USD 50,000   | Southern Co, 4.400%, 01/07/46                    | 58,660       | 0.00            |
| USD 200,000  | Sempra Energy, 2.875%, 01/10/22                             | 204,738      | 0.01            | USD 500,000  | Southern Co, 3.750%, perpetual                   | 506,135      | 0.01            |
| USD 300,000  | Sempra Energy, 3.800%, 01/02/38                             | 334,644      | 0.01            | USD 100,000  | Southern Co Gas Capital Corp, 2.450%, 01/10/23   | 103,940      | 0.00            |
| USD 25,000   | Sempra Energy, 6.000%, 15/10/39                             | 34,784       | 0.00            | USD 100,000  | Southern Co Gas Capital Corp, 3.250%, 15/06/26   | 108,539      | 0.00            |
| USD 125,000  | ServiceNow Inc, 1.400%, 01/09/30                            | 117,286      | 0.00            | USD 50,000   | Southern Co Gas Capital Corp, 1.750%, 15/01/31   | 47,527       | 0.00            |
| USD 25,000   | Sherwin-Williams Co, 3.125%, 01/06/24                       | 26,695       | 0.00            | USD 100,000  | Southern Co Gas Capital Corp, 5.875%, 15/03/41   | 138,502      | 0.00            |
| USD 110,000  | Sherwin-Williams Co, 3.450%, 01/06/27                       | 121,216      | 0.00            | USD 100,000  | Southern Co Gas Capital Corp, 3.950%, 01/10/46   | 111,250      | 0.00            |
| USD 150,000  | Sherwin-Williams Co, 2.950%, 15/08/29                       | 161,122      | 0.00            | USD 150,000  | Southern Power Co, 4.150%, 01/12/25              | 168,024      | 0.00            |
| USD 129,000  | Sherwin-Williams Co, 4.500%, 01/06/47                       | 161,610      | 0.00            | USD 100,000  | Southern Power Co, 4.950%, 15/12/46              | 119,940      | 0.00            |
| USD 150,000  | Simon Property Group LP, 3.300%, 15/01/26                   | 163,242      | 0.00            |  |  |              |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description                                      | Market Value | % of Net Assets | Quantity   | Description   | Market Value | % of Net Assets |
|--|--|--------------|-----------------|--|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |              |                 |
| Corporate Bonds - 24.02% (continued)   |  |              |                 | Corporate Bonds - 24.02% (continued)   |   |              |                 |
| United States (continued)  |  |              |                 | United States (continued)  |   |              |                 |
| USD 125,000  | Southwest Airlines Co, 5.250%, 04/05/25          | 142,787      | 0.00            | USD 35,000   | Swiss Re America Holding Corp, 7.000%, 15/02/26                       | 43,750       | 0.00            |
| USD 100,000  | Southwest Airlines Co, 3.000%, 15/11/26          | 106,671      | 0.00            | USD 35,000   | Synchrony Financial, 4.375%, 19/03/24                                 | 38,119       | 0.00            |
| USD 500,000  | Southwest Airlines Co, 5.125%, 15/06/27          | 588,785      | 0.01            | USD 200,000  | Synchrony Financial, 3.950%, 01/12/27                                 | 222,554      | 0.01            |
| USD 85,000   | Southwest Gas Corp, 3.800%, 29/09/46             | 91,249       | 0.00            | USD 150,000  | Sysco Corp, 3.250%, 15/07/27  | 162,652      | 0.00            |
| USD 150,000  | Southwestern Electric Power Co, 2.750%, 01/10/26 | 159,091      | 0.00            | USD 15,000   | Sysco Corp, 5.375%, 21/09/35  | 19,435       | 0.00            |
| USD 50,000   | Southwestern Electric Power Co, 4.100%, 15/09/28 | 57,034       | 0.00            | USD 200,000  | Sysco Corp, 4.450%, 15/03/48  | 238,830      | 0.01            |
| USD 50,000   | Southwestern Public Service Co, 3.700%, 15/08/47 | 56,325       | 0.00            | USD 200,000  | Tampa Electric Co, 4.350%, 15/05/44                                   | 241,242      | 0.01            |
| USD 150,000  | Spectra Energy Partners LP, 4.750%, 15/03/24     | 164,689      | 0.00            | USD 100,000  | Tanger Properties LP, 3.125%, 01/09/26                                | 104,808      | 0.00            |
| USD 500,000  | Spire Missouri Inc, 3.300%, perpetual            | 533,055      | 0.01            | USD 200,000  | Tapestry Inc, 3.000%, 15/07/22  | 203,970      | 0.01            |
| USD 100,000  | Spirit Realty LP, 3.400%, 15/01/30               | 106,571      | 0.00            | USD 100,000  | Target Corp, 3.500%, 01/07/24   | 108,503      | 0.00            |
| USD 375,000  | Sprint Spectrum Co LLC, 4.738%, 20/03/25         | 401,715      | 0.01            | USD 250,000  | Target Corp, 3.375%, 15/04/29   | 280,810      | 0.01            |
| USD 50,000   | SSM Health Care Corp, 3.688%, 01/06/23           | 52,551       | 0.00            | USD 120,000  | TC PipeLines LP, 3.900%, 25/05/27                                     | 132,516      | 0.00            |
| USD 145,000  | Stanley Black & Decker Inc, 3.400%, 01/03/26     | 159,477      | 0.00            | USD 100,000  | TD Ameritrade Holding Corp, 3.750%, 01/04/24                          | 108,393      | 0.00            |
| USD 100,000  | Stanley Black & Decker Inc, 2.300%, 15/03/30     | 103,803      | 0.00            | USD 200,000  | Teachers Insurance & Annuity Association of America, 6.850%, 16/12/39 | 302,202      | 0.01            |
| USD 50,000   | Stanley Black & Decker Inc, 2.750%, 15/11/50     | 48,771       | 0.00            | USD 100,000  | Teachers Insurance & Annuity Association of America, 4.270%, 15/05/47 | 119,466      | 0.00            |
| USD 300,000  | Stanley Black & Decker Inc, 4.000%, 15/03/60     | 319,695      | 0.01            | USD 310,000  | Texas Health Resources, 2.328%, 15/11/50                              | 281,272      | 0.01            |
| USD 300,000  | Starbucks Corp, 3.100%, 01/03/23                 | 313,152      | 0.01            | USD 150,000  | Texas Instruments Inc, 2.250%, 01/05/23                               | 154,486      | 0.00            |
| USD 50,000   | Starbucks Corp, 3.800%, 15/08/25                 | 55,354       | 0.00            | USD 35,000   | Texas Instruments Inc, 2.900%, 03/11/27                               | 38,120       | 0.00            |
| USD 50,000   | Starbucks Corp, 2.450%, 15/06/26                 | 52,799       | 0.00            | USD 255,000  | Texas Instruments Inc, 3.875%, 15/03/39                               | 306,145      | 0.01            |
| USD 50,000   | Starbucks Corp, 4.000%, 15/11/28                 | 57,542       | 0.00            | EUR 100,000  | Thermo Fisher Scientific Inc, 0.750%, 12/09/24                        | 121,630      | 0.00            |
| USD 200,000  | Starbucks Corp, 3.550%, 15/08/29                 | 223,826      | 0.01            | USD 500,000  | Thermo Fisher Scientific Inc, 4.133%, 25/03/25                        | 554,335      | 0.01            |
| USD 200,000  | Starbucks Corp, 2.550%, 15/11/30                 | 207,188      | 0.01            | USD 100,000  | Thermo Fisher Scientific Inc, 2.950%, 19/09/26                        | 107,967      | 0.00            |
| USD 35,000   | Starbucks Corp, 4.300%, 15/06/45                 | 41,634       | 0.00            | EUR 300,000  | Thermo Fisher Scientific Inc, 1.750%, 15/04/27                        | 386,847      | 0.01            |
| USD 130,000  | Starbucks Corp, 4.500%, 15/11/48                 | 161,990      | 0.00            | USD 100,000  | Thermo Fisher Scientific Inc, 3.200%, 15/08/27                        | 109,185      | 0.00            |
| USD 300,000  | Steel Dynamics Inc, 2.800%, 15/12/24             | 316,623      | 0.01            | EUR 300,000  | Thermo Fisher Scientific Inc, 1.875%, 01/10/49                        | 378,429      | 0.01            |
| USD 300,000  | Steel Dynamics Inc, 2.400%, 15/06/25             | 314,211      | 0.01            | USD 100,000  | Time Warner Cable LLC, 6.750%, 15/06/39                               | 140,000      | 0.00            |
| USD 50,000   | Stifel Financial Corp, 4.250%, 18/07/24          | 54,862       | 0.00            | USD 100,000  | Time Warner Cable LLC, 5.500%, 01/09/41                               | 124,345      | 0.00            |
| USD 85,000   | Stryker Corp, 0.600%, 01/12/23                   | 84,982       | 0.00            | GBP 100,000  | Time Warner Cable LLC, 5.250%, 15/07/42                               | 183,991      | 0.01            |
| EUR 200,000  | Stryker Corp, 0.250%, 03/12/24                   | 239,557      | 0.01            | USD 15,000   | Time Warner Entertainment Co LP, 8.375%, 15/03/23                     | 16,949       | 0.00            |
| USD 100,000  | Stryker Corp, 3.375%, 01/11/25                   | 109,229      | 0.00            | USD 250,000  | Time Warner Entertainment Co LP, 8.375%, 15/07/33                     | 379,380      | 0.01            |
| USD 200,000  | Stryker Corp, 3.650%, 07/03/28                   | 224,472      | 0.01            | USD 100,000  | TJX Cos Inc, 2.250%, 15/09/26   | 105,160      | 0.00            |
| EUR 100,000  | Stryker Corp, 0.750%, 01/03/29                   | 121,307      | 0.00            |  |   |              |                 |
| EUR 100,000  | Stryker Corp, 2.625%, 30/11/30                   | 140,056      | 0.00            |  |   |              |                 |
| USD 55,000   | Sutter Health, 3.361%, 15/08/50                  | 58,433       | 0.00            |  |   |              |                 |
| USD 55,000   | Sutter Health, 2.294%, perpetual                 | 55,516       | 0.00            |  |   |              |                 |
| USD 135,000  | SVB Financial Group, 1.800%, 02/02/31            | 129,146      | 0.00            |  |   |              |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description  | Market Value | % of Net Assets | Quantity   | Description  | Market Value | % of Net Assets |
|--|--|--------------|-----------------|--|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 |
| Corporate Bonds - 24.02% (continued)   |  |              |                 | Corporate Bonds - 24.02% (continued)   |  |              |                 |
| United States (continued)  |  |              |                 | United States (continued)  |  |              |                 |
| USD 500,000  | T-Mobile USA Inc, 2.050%, 15/02/28                       | 506,665      | 0.01            | USD 300,000  | Travelers Cos Inc, 5.350%, 01/11/40                          | 419,031      | 0.01            |
| USD 500,000  | T-Mobile USA Inc, 3.875%, 15/04/30                       | 558,095      | 0.01            | USD 150,000  | Travelers Cos Inc, 4.000%, 30/05/47                          | 182,016      | 0.00            |
| USD 50,000   | T-Mobile USA Inc, 2.250%, 15/11/31                       | 49,242       | 0.00            | USD 25,000   | Travelers Property Casualty Corp, 6.375%, 15/03/33           | 35,465       | 0.00            |
| USD 1,000,000  | T-Mobile USA Inc, 4.375%, 15/04/40                       | 1,172,120    | 0.03            | USD 525,000  | Trinity Health Corp, 2.632%, 01/12/40                        | 517,387      | 0.01            |
| USD 500,000  | T-Mobile USA Inc, 4.500%, 15/04/50                       | 594,800      | 0.01            | USD 100,000  | Truist Bank, 2.450%, 01/08/22                                | 102,162      | 0.00            |
| USD 550,000  | T-Mobile USA Inc, 3.300%, 15/02/51                       | 548,047      | 0.01            | USD 300,000  | Truist Bank, 3.200%, 01/04/24                                | 320,967      | 0.01            |
| USD 20,000   | T-Mobile USA Inc, 3.600%, 15/11/60                       | 20,420       | 0.00            | USD 300,000  | Truist Bank, 2.150%, 06/12/24                                | 313,770      | 0.01            |
| USD 520,000  | T-Mobile USA Inc, 3.000%, perpetual                      | 514,223      | 0.01            | USD 200,000  | Truist Financial Corp, 2.200%, 16/03/23                      | 205,898      | 0.01            |
| USD 100,000  | Toledo Hospital, 6.015%, 15/11/48                        | 123,510      | 0.00            | USD 100,000  | Truist Financial Corp, 2.850%, 26/10/24                      | 106,971      | 0.00            |
| USD 50,000   | Toyota Motor Credit Corp, 2.150%, 08/09/22               | 51,074       | 0.00            | USD 200,000  | Truist Financial Corp, 3.700%, 05/06/25                      | 220,374      | 0.01            |
| USD 100,000  | Toyota Motor Credit Corp, 0.350%, 14/10/22               | 100,106      | 0.00            | USD 100,000  | Truist Financial Corp, 3.875%, 19/03/29                      | 113,859      | 0.00            |
| USD 100,000  | Toyota Motor Credit Corp, 2.625%, 10/01/23               | 103,484      | 0.00            | USD 500,000  | Truist Financial Corp, 1.125%, perpetual                     | 488,075      | 0.01            |
| USD 500,000  | Toyota Motor Credit Corp, 2.900%, 30/03/23               | 522,140      | 0.01            | USD 500,000  | Truist Financial Corp, 1.000%, perpetual                     | 504,000      | 0.01            |
| USD 50,000   | Toyota Motor Credit Corp, 2.250%, 18/10/23               | 52,039       | 0.00            | USD 80,000   | Trustees of Princeton University, 2.516%, 01/07/50           | 79,006       | 0.00            |
| USD 200,000  | Toyota Motor Credit Corp, 2.000%, 07/10/24               | 208,552      | 0.01            | USD 50,000   | Trustees of the University of Pennsylvania, 3.610%, 15/02/19 | 56,842       | 0.00            |
| EUR 100,000  | Toyota Motor Credit Corp, 0.625%, 21/11/24               | 121,697      | 0.00            | USD 100,000  | TWDC Enterprises 18 Corp, 2.350%, 01/12/22                   | 102,748      | 0.00            |
| USD 300,000  | Toyota Motor Credit Corp, 1.800%, 13/02/25               | 309,462      | 0.01            | CAD 100,000  | TWDC Enterprises 18 Corp, 2.758%, 07/10/24                   | 84,559       | 0.00            |
| USD 100,000  | Toyota Motor Credit Corp, 0.800%, 16/10/25               | 99,240       | 0.00            | USD 30,000   | TWDC Enterprises 18 Corp, 1.850%, 30/07/26                   | 30,896       | 0.00            |
| EUR 100,000  | Toyota Motor Credit Corp, 0.250%, 16/07/26               | 120,122      | 0.00            | USD 100,000  | TWDC Enterprises 18 Corp, 2.950%, 15/06/27                   | 108,873      | 0.00            |
| EUR 100,000  | Toyota Motor Credit Corp, 0.125%, 05/11/27               | 118,208      | 0.00            | USD 100,000  | TWDC Enterprises 18 Corp, 4.125%, 01/06/44                   | 120,459      | 0.00            |
| USD 555,000  | Toyota Motor Credit Corp, 0.400%, perpetual              | 555,344      | 0.01            | USD 98,000   | Tyson Foods Inc, 3.950%, 15/08/24                            | 106,617      | 0.00            |
| USD 500,000  | Toyota Motor Credit Corp, 0.450%, perpetual              | 498,510      | 0.01            | USD 400,000  | Tyson Foods Inc, 4.000%, 01/03/26                            | 445,932      | 0.01            |
| USD 500,000  | TOYOTA MOTOR CREDIT CORP, 0.500%, perpetual              | 498,205      | 0.01            | USD 440,000  | Tyson Foods Inc, 3.550%, 02/06/27                            | 486,891      | 0.01            |
| USD 600,000  | Toyota Motor Credit Corp, 1.900%, perpetual              | 611,112      | 0.01            | USD 38,000   | Tyson Foods Inc, 5.150%, 15/08/44                            | 49,165       | 0.00            |
| USD 180,000  | Transcontinental Gas Pipe Line Co LLC, 7.850%, 01/02/26  | 228,683      | 0.01            | USD 135,000  | Tyson Foods Inc, 4.550%, 02/06/47                            | 164,981      | 0.00            |
| USD 75,000   | Transcontinental Gas Pipe Line Co LLC, 3.250%, 15/05/30  | 80,863       | 0.00            | USD 300,000  | UDR Inc, 1.900%, 15/03/33                                    | 281,178      | 0.01            |
| USD 300,000  | Transcontinental Gas Pipe Line Co LLC, 4.600%, 15/03/48  | 364,941      | 0.01            | USD 200,000  | Unilever Capital Corp, 3.100%, 30/07/25                      | 217,348      | 0.01            |
| USD 150,000  | Transcontinental Gas Pipe Line Co LLC, 3.950%, perpetual | 168,460      | 0.00            | USD 300,000  | Unilever Capital Corp, 2.900%, 05/05/27                      | 325,071      | 0.01            |
| USD 235,000  | Travelers Cos Inc, 6.250%, 15/06/37                      | 345,983      | 0.01            | USD 100,000  | Unilever Capital Corp, 2.125%, 06/09/29                      | 102,918      | 0.00            |
|  |  |              |                 | USD 15,000   | Unilever Capital Corp, 5.900%, 15/11/32                      | 20,685       | 0.00            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description  | Market Value | % of Net Assets | Quantity   | Description   | Market Value | % of Net Assets |
|--|--|--------------|-----------------|--|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |              |                 |
| Corporate Bonds - 24.02% (continued)   |  |              |                 | Corporate Bonds - 24.02% (continued)   |   |              |                 |
| United States (continued)  |  |              |                 | United States (continued)  |   |              |                 |
| USD 100,000  | Union Electric Co, 3.500%, 15/04/24                                  | 107,140      | 0.00            | USD 300,000  | United Parcel Service Inc, 5.200%, 01/04/40         | 408,570      | 0.01            |
| USD 100,000  | Union Electric Co, 4.000%, 01/04/48                                  | 118,639      | 0.00            | USD 50,000   | United Parcel Service Inc, 3.750%, 15/11/47         | 58,860       | 0.00            |
| USD 155,000  | Union Electric Co, 2.625%, 15/03/51                                  | 148,383      | 0.00            | USD 200,000  | United Parcel Service Inc, 4.250%, 15/03/49         | 252,748      | 0.01            |
| USD 37,000   | Union Pacific Corp, 4.163%, 15/07/22                                 | 38,123       | 0.00            | USD 400,000  | UnitedHealth Group Inc, 2.375%, 15/10/22            | 410,616      | 0.01            |
| USD 50,000   | Union Pacific Corp, 3.500%, 08/06/23                                 | 52,912       | 0.00            | USD 75,000   | UnitedHealth Group Inc, 2.750%, 15/02/23            | 77,476       | 0.00            |
| USD 150,000  | Union Pacific Corp, 3.250%, 15/01/25                                 | 161,599      | 0.00            | USD 20,000   | UnitedHealth Group Inc, 3.500%, 15/02/24            | 21,540       | 0.00            |
| USD 50,000   | Union Pacific Corp, 3.250%, 15/08/25                                 | 54,252       | 0.00            | USD 75,000   | UnitedHealth Group Inc, 3.750%, 15/07/25            | 83,207       | 0.00            |
| USD 25,000   | Union Pacific Corp, 2.750%, 01/03/26                                 | 26,723       | 0.00            | USD 20,000   | UnitedHealth Group Inc, 3.700%, 15/12/25            | 22,268       | 0.00            |
| USD 55,000   | Union Pacific Corp, 2.400%, 05/02/30                                 | 56,777       | 0.00            | USD 100,000  | UnitedHealth Group Inc, 2.950%, 15/10/27            | 108,858      | 0.00            |
| USD 100,000  | Union Pacific Corp, 3.350%, 15/08/46                                 | 105,943      | 0.00            | USD 200,000  | UnitedHealth Group Inc, 3.850%, 15/06/28            | 229,774      | 0.01            |
| USD 100,000  | Union Pacific Corp, 3.250%, 05/02/50                                 | 105,340      | 0.00            | USD 25,000   | UnitedHealth Group Inc, 3.875%, 15/12/28            | 28,789       | 0.00            |
| USD 116,000  | Union Pacific Corp, 3.799%, 01/10/51                                 | 132,565      | 0.00            | USD 400,000  | UnitedHealth Group Inc, 2.300%, 15/05/31            | 409,652      | 0.01            |
| USD 530,000  | Union Pacific Corp, 3.839%, 20/03/60                                 | 601,640      | 0.01            | USD 25,000   | UnitedHealth Group Inc, 6.875%, 15/02/38            | 38,788       | 0.00            |
| USD 330,000  | Union Pacific Corp, 2.891%, perpetual                                | 343,282      | 0.01            | USD 500,000  | UnitedHealth Group Inc, 2.750%, 15/05/40            | 505,975      | 0.01            |
| USD 500,000  | Union Pacific Corp, 3.200%, perpetual                                | 528,630      | 0.01            | USD 100,000  | UnitedHealth Group Inc, 3.050%, 15/05/41            | 104,778      | 0.00            |
| USD 100,000  | Union Pacific Corp, 2.973%, perpetual                                | 96,026       | 0.00            | USD 50,000   | UnitedHealth Group Inc, 4.625%, 15/11/41            | 63,679       | 0.00            |
| USD 39,756   | United Airlines 2018-1 Class AA Pass Through Trust, 3.500%, 01/03/30 | 41,507       | 0.00            | USD 225,000  | UnitedHealth Group Inc, 3.950%, 15/10/42            | 266,944      | 0.01            |
| USD 67,406   | United Airlines 2019-1 Class AA Pass Through Trust, 4.150%, 25/08/31 | 73,926       | 0.00            | USD 50,000   | UnitedHealth Group Inc, 4.750%, 15/07/45            | 65,549       | 0.00            |
| USD 28,833   | United Airlines 2019-2 Class AA Pass Through Trust, 2.700%, 01/05/32 | 28,792       | 0.00            | USD 200,000  | UnitedHealth Group Inc, 4.250%, 15/04/47            | 245,942      | 0.01            |
| USD 337,836  | United Airlines 2020-1 Class A Pass Through Trust, 5.875%, perpetual | 375,792      | 0.01            | USD 100,000  | UnitedHealth Group Inc, 3.750%, 15/10/47            | 115,267      | 0.00            |
| USD 58,230   | United Airlines 2020-1 Class B Pass Through Trust, 4.875%, perpetual | 61,755       | 0.00            | USD 300,000  | UnitedHealth Group Inc, 4.250%, 15/06/48            | 371,319      | 0.01            |
| USD 50,000   | United Parcel Service Inc, 2.500%, 01/04/23                          | 51,797       | 0.00            | USD 25,000   | UnitedHealth Group Inc, 4.450%, 15/12/48            | 31,996       | 0.00            |
| USD 50,000   | United Parcel Service Inc, 2.800%, 15/11/24                          | 53,438       | 0.00            | USD 500,000  | UnitedHealth Group Inc, 3.700%, 15/08/49            | 573,620      | 0.01            |
| USD 50,000   | United Parcel Service Inc, 3.050%, 15/11/27                          | 55,387       | 0.00            | USD 100,000  | UnitedHealth Group Inc, 3.250%, 15/05/51            | 106,909      | 0.00            |
| EUR 100,000  | United Parcel Service Inc, 1.500%, 15/11/32                          | 130,812      | 0.00            | USD 250,000  | UnitedHealth Group Inc, 3.875%, 15/08/59            | 296,120      | 0.01            |
| USD 235,000  | United Parcel Service Inc, 6.200%, 15/01/38                          | 346,667      | 0.01            | USD 50,000   | UnitedHealth Group Inc, 1.150%, perpetual           | 50,034       | 0.00            |
|  |  |              |                 | USD 50,000   | University of Notre Dame du Lac, 3.394%, 15/02/48   | 58,506       | 0.00            |
|  |  |              |                 | USD 50,000   | University of Southern California, 3.028%, 01/10/39 | 53,602       | 0.00            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description   | Market Value | % of Net Assets | Quantity   | Description                                  | Market Value | % of Net Assets |
|--|---|--------------|-----------------|--|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 |
| Corporate Bonds - 24.02% (continued)   |   |              |                 | Corporate Bonds - 24.02% (continued)   |  |              |                 |
| United States (continued)  |   |              |                 | United States (continued)  |  |              |                 |
| USD 100,000  | University of Southern California, 3.841%, 01/10/47 | 121,556      | 0.00            | USD 675,000  | Verizon Communications Inc, 0.750%, 22/03/24 | 694,736      | 0.01            |
| USD 50,000   | Unum Group, 4.000%, 15/03/24                        | 53,994       | 0.00            | USD 300,000  | Verizon Communications Inc, 3.376%, 15/02/25 | 325,938      | 0.01            |
| USD 170,000  | Unum Group, 4.000%, 15/06/29                        | 191,087      | 0.01            | AUD 100,000  | Verizon Communications Inc, 4.050%, 17/02/25 | 82,489       | 0.00            |
| USD 300,000  | Unum Group, 5.750%, 15/08/42                        | 374,361      | 0.01            | EUR 100,000  | Verizon Communications Inc, 0.875%, 02/04/25 | 122,499      | 0.00            |
| USD 50,000   | US Bancorp, 2.950%, 15/07/22                        | 51,293       | 0.00            | USD 250,000  | Verizon Communications Inc, 0.850%, 20/11/25 | 246,947      | 0.01            |
| USD 500,000  | US Bancorp, 1.450%, 12/05/25                        | 511,145      | 0.01            | USD 580,000  | Verizon Communications Inc, 1.450%, 20/03/26 | 585,359      | 0.01            |
| USD 85,000   | US Bancorp, 3.100%, 27/04/26                        | 92,546       | 0.00            | USD 35,000   | Verizon Communications Inc, 2.625%, 15/08/26 | 37,184       | 0.00            |
| USD 200,000  | US Bancorp, 2.375%, 22/07/26                        | 211,468      | 0.01            | EUR 100,000  | Verizon Communications Inc, 1.375%, 27/10/26 | 126,064      | 0.00            |
| USD 150,000  | US Bancorp, 3.150%, 27/04/27                        | 164,292      | 0.00            | USD 100,000  | Verizon Communications Inc, 4.125%, 16/03/27 | 113,812      | 0.00            |
| USD 100,000  | US Bancorp, 3.900%, 26/04/28                        | 115,097      | 0.00            | USD 300,000  | Verizon Communications Inc, 3.000%, 22/03/27 | 322,626      | 0.01            |
| USD 550,000  | US Bancorp, 1.375%, 22/07/30                        | 528,374      | 0.01            | EUR 100,000  | Verizon Communications Inc, 0.875%, 08/04/27 | 122,690      | 0.00            |
| USD 300,000  | US Bank NA, 1.950%, 09/01/23                        | 307,284      | 0.01            | USD 90,000   | Verizon Communications Inc, 2.100%, 22/03/28 | 91,906       | 0.00            |
| USD 300,000  | USAA Capital Corp, 1.500%, perpetual                | 306,105      | 0.01            | USD 207,000  | Verizon Communications Inc, 4.329%, 21/09/28 | 240,596      | 0.01            |
| USD 200,000  | Valero Energy Corp, 1.200%, 15/03/24                | 201,618      | 0.01            | USD 85,000   | Verizon Communications Inc, 3.875%, 08/02/29 | 96,710       | 0.00            |
| USD 200,000  | Valero Energy Corp, 2.850%, 15/04/25                | 212,062      | 0.01            | EUR 100,000  | Verizon Communications Inc, 0.375%, 22/03/29 | 117,603      | 0.00            |
| USD 100,000  | Valero Energy Corp, 3.400%, 15/09/26                | 108,302      | 0.00            | EUR 100,000  | Verizon Communications Inc, 1.875%, 26/10/29 | 131,375      | 0.00            |
| USD 200,000  | Valero Energy Corp, 2.150%, 15/09/27                | 203,368      | 0.01            | USD 300,000  | Verizon Communications Inc, 4.016%, 03/12/29 | 344,130      | 0.01            |
| USD 135,000  | Valero Energy Corp, 4.000%, 01/04/29                | 150,737      | 0.00            | USD 300,000  | Verizon Communications Inc, 3.150%, 22/03/30 | 323,565      | 0.01            |
| USD 35,000   | Valero Energy Corp, 7.500%, 15/04/32                | 49,239       | 0.00            | EUR 100,000  | Verizon Communications Inc, 1.250%, 08/04/30 | 124,989      | 0.00            |
| USD 35,000   | Valero Energy Corp, 6.625%, 15/06/37                | 47,942       | 0.00            | USD 180,000  | Verizon Communications Inc, 1.500%, 18/09/30 | 171,792      | 0.00            |
| USD 150,000  | Ventas Realty LP, 3.750%, 01/05/24                  | 160,962      | 0.00            | USD 500,000  | Verizon Communications Inc, 1.680%, 30/10/30 | 477,675      | 0.01            |
| USD 100,000  | Ventas Realty LP, 3.500%, 01/02/25                  | 108,036      | 0.00            | USD 250,000  | Verizon Communications Inc, 1.750%, 20/01/31 | 239,580      | 0.01            |
| USD 50,000   | Ventas Realty LP, 4.000%, 01/03/28                  | 56,217       | 0.00            | USD 165,000  | Verizon Communications Inc, 2.550%, 21/03/31 | 168,820      | 0.00            |
| USD 100,000  | Ventas Realty LP, 4.400%, 15/01/29                  | 114,895      | 0.00            | GBP 100,000  | Verizon Communications Inc, 2.500%, 08/04/31 | 146,109      | 0.00            |
| USD 50,000   | Ventas Realty LP, 3.000%, 15/01/30                  | 52,280       | 0.00            | EUR 100,000  | Verizon Communications Inc, 1.300%, 18/05/33 | 122,347      | 0.00            |
| USD 120,000  | VEREIT Operating Partnership LP, 4.600%, 06/02/24   | 130,876      | 0.00            | USD 300,000  | Verizon Communications Inc, 4.500%, 10/08/33 | 358,983      | 0.01            |
| USD 125,000  | VEREIT Operating Partnership LP, 4.875%, 01/06/26   | 144,280      | 0.00            | EUR 100,000  | Verizon Communications Inc, 1.125%, 19/09/35 | 117,218      | 0.00            |
| USD 35,000   | VEREIT Operating Partnership LP, 2.200%, perpetual  | 35,594       | 0.00            | USD 186,000  | Verizon Communications Inc, 4.272%, 15/01/36 | 221,848      | 0.01            |
| USD 30,000   | VEREIT Operating Partnership LP, 2.850%, perpetual  | 31,375       | 0.00            |  |  |              |                 |
| USD 595,000  | VeriSign Inc, 2.700%, perpetual                     | 603,842      | 0.01            |  |  |              |                 |
| USD 20,000   | Verisk Analytics Inc, 4.125%, 15/03/29              | 22,729       | 0.00            |  |  |              |                 |
| USD 100,000  | Verisk Analytics Inc, 5.500%, 15/06/45              | 134,899      | 0.00            |  |  |              |                 |
| CHF 100,000  | Verizon Communications Inc, 0.375%, 31/05/23        | 109,620      | 0.00            |  |  |              |                 |
| EUR 100,000  | Verizon Communications Inc, 1.625%, 01/03/24        | 124,097      | 0.00            |  |  |              |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description                                    | Market Value | % of Net Assets | Quantity   | Description   | Market Value | % of Net Assets |
|--|--|--------------|-----------------|--|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |              |                 |
| Corporate Bonds - 24.02% (continued)   |  |              |                 | Corporate Bonds - 24.02% (continued)   |   |              |                 |
| United States (continued)  |  |              |                 | United States (continued)  |   |              |                 |
| GBP 100,000  | Verizon Communications Inc, 3.375%, 27/10/36   | 160,397      | 0.00            | USD 200,000  | Virginia Electric & Power Co, 3.300%, 01/12/49            | 214,976      | 0.01            |
| USD 200,000  | Verizon Communications Inc, 4.812%, 15/03/39   | 253,598      | 0.01            | USD 125,000  | Virginia Electric and Power Co, 2.450%, 15/12/50          | 115,134      | 0.00            |
| EUR 100,000  | Verizon Communications Inc, 1.850%, 18/05/40   | 127,808      | 0.00            | USD 100,000  | Visa Inc, 2.800%, 14/12/22                                | 103,266      | 0.00            |
| USD 250,000  | Verizon Communications Inc, 2.650%, 20/11/40   | 241,205      | 0.01            | USD 200,000  | Visa Inc, 3.150%, 14/12/25                                | 218,818      | 0.01            |
| USD 1,080,000  | Verizon Communications Inc, 3.400%, 22/03/41   | 1,143,968    | 0.03            | USD 235,000  | Visa Inc, 0.750%, 15/08/27                                | 228,274      | 0.01            |
| USD 100,000  | Verizon Communications Inc, 4.125%, 15/08/46   | 117,447      | 0.00            | USD 500,000  | Visa Inc, 1.100%, 15/02/31                                | 472,860      | 0.01            |
| USD 107,000  | Verizon Communications Inc, 4.522%, 15/09/48   | 132,082      | 0.00            | USD 230,000  | Visa Inc, 4.150%, 14/12/35                                | 282,737      | 0.01            |
| USD 400,000  | Verizon Communications Inc, 4.000%, 22/03/50   | 460,344      | 0.01            | USD 221,000  | Visa Inc, 4.300%, 14/12/45                                | 284,175      | 0.01            |
| USD 250,000  | Verizon Communications Inc, 2.875%, 20/11/50   | 238,745      | 0.01            | USD 250,000  | Visa Inc, 2.000%, 15/08/50                                | 220,970      | 0.01            |
| USD 55,000   | Verizon Communications Inc, 3.550%, 22/03/51   | 58,771       | 0.00            | USD 200,000  | Vistra Operations Co LLC, 3.550%, 15/07/24                | 211,418      | 0.01            |
| USD 664,000  | Verizon Communications Inc, 2.987%, 30/10/56   | 624,313      | 0.01            | USD 35,000   | VMware Inc, 2.950%, 21/08/22                              | 35,915       | 0.00            |
| USD 220,000  | Verizon Communications Inc, 3.000%, 20/11/60   | 206,545      | 0.01            | USD 130,000  | VMware Inc, 3.900%, 21/08/27                              | 144,475      | 0.00            |
| USD 45,000   | Verizon Communications Inc, 3.700%, 22/03/61   | 48,264       | 0.00            | USD 200,000  | Volkswagen Group of America Finance LLC, 2.700%, 26/09/22 | 205,488      | 0.01            |
| GBP 100,000  | Verizon Communications Inc, 1.125%, perpetual  | 134,327      | 0.00            | USD 250,000  | Volkswagen Group of America Finance LLC, 4.750%, 13/11/28 | 296,590      | 0.01            |
| USD 300,000  | VF Corp, 2.800%, 23/04/27                      | 320,397      | 0.01            | USD 100,000  | Vornado Realty LP, 3.500%, 15/01/25                       | 106,448      | 0.00            |
| EUR 100,000  | VF Corp, 0.625%, 25/02/32                      | 116,862      | 0.00            | USD 300,000  | Voya Financial Inc, 3.125%, 15/07/24                      | 319,524      | 0.01            |
| USD 500,000  | ViacomCBS Inc, 4.750%, 15/05/25                | 565,695      | 0.01            | USD 150,000  | Vulcan Materials Co, 3.500%, 01/06/30                     | 165,330      | 0.00            |
| USD 30,000   | ViacomCBS Inc, 7.875%, 30/07/30                | 42,830       | 0.00            | USD 60,000   | W R Berkley Corp, 4.000%, perpetual                       | 68,693       | 0.00            |
| USD 625,000  | ViacomCBS Inc, 4.200%, 19/05/32                | 721,087      | 0.02            | USD 50,000   | W R Berkley Corp, 3.550%, perpetual                       | 53,145       | 0.00            |
| USD 75,000   | ViacomCBS Inc, 4.850%, 01/07/42                | 92,020       | 0.00            | USD 100,000  | Walgreens Boots Alliance Inc, 3.450%, 01/06/26            | 108,802      | 0.00            |
| USD 250,000  | ViacomCBS Inc, 4.950%, 19/05/50                | 315,905      | 0.01            | EUR 100,000  | Walgreens Boots Alliance Inc, 2.125%, 20/11/26            | 129,171      | 0.00            |
| USD 300,000  | Viatris Inc, 1.650%, 22/06/25                  | 303,966      | 0.01            | USD 200,000  | Walt Disney Co, 1.650%, 01/09/22                          | 203,128      | 0.01            |
| USD 300,000  | Viatris Inc, 3.850%, 22/06/40                  | 320,202      | 0.01            | USD 150,000  | Walt Disney Co, 3.000%, 15/09/22                          | 154,764      | 0.00            |
| USD 100,000  | Virginia Electric & Power Co, 2.950%, 15/11/26 | 108,036      | 0.00            | USD 200,000  | Walt Disney Co, 1.750%, 30/08/24                          | 206,646      | 0.01            |
| USD 50,000   | Virginia Electric & Power Co, 3.800%, 01/04/28 | 56,537       | 0.00            | USD 300,000  | Walt Disney Co, 3.700%, 15/10/25                          | 331,470      | 0.01            |
| USD 250,000  | Virginia Electric & Power Co, 2.875%, 15/07/29 | 269,352      | 0.01            | USD 70,000   | Walt Disney Co, 1.750%, 13/01/26                          | 71,976       | 0.00            |
| USD 15,000   | Virginia Electric & Power Co, 6.000%, 15/01/36 | 20,798       | 0.00            | USD 300,000  | Walt Disney Co, 2.000%, 01/09/29                          | 302,940      | 0.01            |
| USD 50,000   | Virginia Electric & Power Co, 4.450%, 15/02/44 | 61,944       | 0.00            | USD 60,000   | Walt Disney Co, 2.650%, 13/01/31                          | 63,013       | 0.00            |
| USD 100,000  | Virginia Electric & Power Co, 3.800%, 15/09/47 | 114,634      | 0.00            | USD 100,000  | Walt Disney Co, 6.200%, 15/12/34                          | 140,901      | 0.00            |
| USD 90,000   | Virginia Electric & Power Co, 4.600%, 01/12/48 | 116,355      | 0.00            | USD 300,000  | Walt Disney Co, 4.625%, 23/03/40                          | 381,204      | 0.01            |
|  |  |              |                 | USD 500,000  | Walt Disney Co, 3.500%, 13/05/40                          | 557,100      | 0.01            |
|  |  |              |                 | USD 100,000  | Walt Disney Co, 4.750%, 15/11/46                          | 130,166      | 0.00            |
|  |  |              |                 | USD 200,000  | Walt Disney Co, 2.750%, 01/09/49                          | 196,966      | 0.01            |
|  |  |              |                 | USD 60,000   | Walt Disney Co, 3.800%, 13/05/60                          | 70,528       | 0.00            |
|  |  |              |                 | CAD 300,000  | Walt Disney Co, 3.057%, perpetual                         | 256,375      | 0.01            |
|  |  |              |                 | USD 100,000  | Washington Gas Light Co, 3.796%, 15/09/46                 | 113,738      | 0.00            |
|  |  |              |                 | USD 300,000  | Waste Management Inc, 2.400%, 15/05/23                    | 310,428      | 0.01            |
|  |  |              |                 | USD 30,000   | Waste Management Inc, 1.150%, 15/03/28                    | 29,052       | 0.00            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description  | Market Value | % of Net Assets | Quantity   | Description                                  | Market Value         | % of Net Assets |
|--|--|--------------|-----------------|--|--|----------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |                      |                 |
| Corporate Bonds - 24.02% (continued)   |  |              |                 | Corporate Bonds - 24.02% (continued)   |  |                      |                 |
| United States (continued)  |  |              |                 | United States (continued)  |  |                      |                 |
| USD 30,000   | Waste Management Inc, 1.500%, 15/03/31                     | 28,392       | 0.00            | USD 200,000  | WRKCo Inc, 3.000%, 15/06/33                  | 209,732              | 0.01            |
| USD 20,000   | Waste Management Inc, 0.750%, perpetual                    | 19,824       | 0.00            | USD 300,000  | WW Grainger Inc, 1.850%, 15/02/25            | 310,593              | 0.01            |
| USD 550,000  | Waste Management Inc, 2.000%, perpetual                    | 555,351      | 0.01            | USD 350,000  | WW Grainger Inc, 4.600%, 15/06/45            | 452,004              | 0.01            |
| USD 535,000  | Waste Management Inc, 2.950%, perpetual                    | 551,580      | 0.01            | USD 15,000   | Wyeth LLC, 6.500%, 01/02/34                  | 21,848               | 0.00            |
| USD 20,000   | Waste Management Inc, 2.500%, perpetual                    | 18,649       | 0.00            | USD 100,000  | Xcel Energy Inc, 2.600%, 01/12/29            | 104,294              | 0.00            |
| USD 80,000   | Welltower Inc, 3.625%, 15/03/24                            | 85,912       | 0.00            | USD 80,000   | Xcel Energy Inc, 0.500%, perpetual           | 79,987               | 0.00            |
| USD 50,000   | Welltower Inc, 4.000%, 01/06/25                            | 55,190       | 0.00            | USD 100,000  | Xilinx Inc, 2.950%, 01/06/24                 | 105,848              | 0.00            |
| USD 50,000   | Welltower Inc, 4.250%, 01/04/26                            | 56,392       | 0.00            | USD 175,000  | Xylem Inc, 2.250%, 30/01/31                  | 176,540              | 0.00            |
| USD 300,000  | Welltower Inc, 2.700%, 15/02/27                            | 318,318      | 0.01            | USD 150,000  | Zimmer Biomet Holdings Inc, 3.550%, 01/04/25 | 162,768              | 0.00            |
| USD 100,000  | Welltower Inc, 4.125%, 15/03/29                            | 113,522      | 0.00            | EUR 300,000  | Zimmer Biomet Holdings Inc, 1.164%, 15/11/27 | 370,659              | 0.01            |
| USD 55,000   | Welltower Inc, 3.100%, 15/01/30                            | 58,614       | 0.00            | USD 150,000  | Zoetis Inc, 3.000%, 12/09/27                 | 161,967              | 0.00            |
| GBP 100,000  | Welltower Inc, 4.500%, 01/12/34                            | 168,885      | 0.00            | USD 100,000  | Zoetis Inc, 4.700%, 01/02/43                 | 128,738              | 0.00            |
| USD 150,000  | Welltower Inc, 6.500%, 15/03/41                            | 214,128      | 0.01            | USD 145,000  | Zoetis Inc, 3.000%, 15/05/50                 | 149,860              | 0.00            |
| USD 50,000   | Western Union Co, 2.850%, 10/01/25                         | 52,936       | 0.00            | <b>Total United States</b>   |  | <b>488,756,579</b>   | <b>10.60</b>    |
| USD 600,000  | Western Union Co, 1.350%, perpetual                        | 596,574      | 0.01            | <b>Total Corporate Bonds</b>   |  | <b>1,107,196,688</b> | <b>24.02</b>    |
| USD 100,000  | Western Union Co, 2.750%, perpetual                        | 99,988       | 0.00            | Government Bonds - 62.96%  |  |                      |                 |
| USD 100,000  | Westinghouse Air Brake Technologies Corp, 3.450%, 15/11/26 | 107,515      | 0.00            | Australia  |  |                      |                 |
| EUR 100,000  | Westlake Chemical Corp, 1.625%, 17/07/29                   | 124,042      | 0.00            | AUD 670,000  | Australia Government Bond, 5.750%, 15/07/22  | 532,966              | 0.01            |
| USD 110,000  | Westlake Chemical Corp, 3.375%, 15/06/30                   | 118,462      | 0.00            | AUD 2,200,000  | Australia Government Bond, 2.250%, 21/11/22  | 1,702,967            | 0.04            |
| USD 50,000   | Westlake Chemical Corp, 4.375%, 15/11/47                   | 58,616       | 0.00            | AUD 1,600,000  | Australia Government Bond, 5.500%, 21/04/23  | 1,318,774            | 0.03            |
| USD 300,000  | Weyerhaeuser Co, 4.000%, 15/11/29                          | 342,408      | 0.01            | AUD 2,500,000  | Australia Government Bond, 2.750%, 21/04/24  | 2,015,839            | 0.04            |
| USD 60,000   | Whirlpool Corp, 4.000%, 01/03/24                           | 65,203       | 0.00            | AUD 6,100,000  | Australia Government Bond, 0.250%, 21/11/24  | 4,528,457            | 0.09            |
| USD 100,000  | Whirlpool Corp, 4.600%, 15/05/50                           | 124,056      | 0.00            | AUD 2,850,000  | Australia Government Bond, 3.250%, 21/04/25  | 2,358,737            | 0.05            |
| USD 25,000   | Williams Cos Inc, 3.700%, 15/01/23                         | 26,025       | 0.00            | AUD 2,500,000  | Australia Government Bond, 4.250%, 21/04/26  | 2,188,381            | 0.05            |
| USD 90,000   | Williams Cos Inc, 4.550%, 24/06/24                         | 99,140       | 0.00            | AUD 1,700,000  | Australia Government Bond, 0.500%, 21/09/26  | 1,254,234            | 0.03            |
| USD 200,000  | Williams Cos Inc, 3.900%, 15/01/25                         | 218,664      | 0.01            | AUD 2,800,000  | Australia Government Bond, 4.750%, 21/04/27  | 2,558,277            | 0.06            |
| USD 35,000   | Williams Cos Inc, 5.750%, 24/06/44                         | 45,952       | 0.00            | AUD 1,600,000  | Australia Government Bond, 2.750%, 21/11/27  | 1,329,452            | 0.03            |
| USD 100,000  | Williams Cos Inc, 4.900%, 15/01/45                         | 120,939      | 0.00            | AUD 2,100,000  | Australia Government Bond, 2.250%, 21/05/28  | 1,695,906            | 0.04            |
| USD 350,000  | Willis North America Inc, 3.600%, 15/05/24                 | 376,393      | 0.01            | AUD 2,900,000  | Australia Government Bond, 2.750%, 21/11/28  | 2,420,279            | 0.05            |
| USD 300,000  | Wisconsin Electric Power Co, 2.050%, 15/12/24              | 313,764      | 0.01            | AUD 1,900,000  | Australia Government Bond, 3.250%, 21/04/29  | 1,641,131            | 0.04            |
| USD 70,000   | Wisconsin Electric Power Co, 4.300%, 15/10/48              | 87,585       | 0.00            | AUD 2,000,000  | Australia Government Bond, 2.750%, 21/11/29  | 1,673,527            | 0.04            |
| USD 100,000  | WP Carey Inc, 4.600%, 01/04/24                             | 109,372      | 0.00            | AUD 2,400,000  | Australia Government Bond, 2.500%, 21/05/30  | 1,971,818            | 0.04            |
| USD 100,000  | WRKCo Inc, 3.900%, 01/06/28                                | 112,983      | 0.00            | AUD 4,800,000  | Australia Government Bond, 1.000%, 21/12/30  | 3,438,980            | 0.08            |
| USD 100,000  | WRKCo Inc, 4.200%, 01/06/32                                | 115,881      | 0.00            | AUD 1,800,000  | Australia Government Bond, 1.500%, 21/06/31  | 1,352,850            | 0.03            |



## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description  | Market Value | % of Net Assets | Quantity   | Description  | Market Value | % of Net Assets |
|--|--|--------------|-----------------|--|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or 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 - 62.96% (continued)  |  |              |                 | Government Bonds - 62.96% (continued)  |  |              |                 |
| Australia (continued)  |  |              |                 | Australia (continued)  |  |              |                 |
| AUD 1,600,000  | Australia Government Bond, 1.250%, 21/05/32        | 1,162,942    | 0.03            | AUD 200,000  | Queensland Treasury Corp, 2.750%, 20/08/27                         | 164,034      | 0.00            |
| AUD 2,200,000  | Australia Government Bond, 1.750%, 21/11/32        | 1,576,610    | 0.03            | AUD 500,000  | Queensland Treasury Corp, 3.250%, 21/07/28                         | 423,712      | 0.01            |
| AUD 900,000  | Australia Government Bond, 4.500%, 21/04/33        | 886,797      | 0.02            | AUD 200,000  | Queensland Treasury Corp, 2.500%, 06/03/29                         | 161,740      | 0.00            |
| AUD 950,000  | Australia Government Bond, 2.750%, 21/06/35        | 797,778      | 0.02            | AUD 400,000  | Queensland Treasury Corp, 3.250%, 21/08/29                         | 340,129      | 0.01            |
| AUD 850,000  | Australia Government Bond, 3.750%, 21/04/37        | 798,151      | 0.02            | AUD 1,000,000  | Queensland Treasury Corp, 1.250%, 10/03/31                         | 722,642      | 0.02            |
| AUD 500,000  | Australia Government Bond, 3.250%, 21/06/39        | 443,202      | 0.01            | AUD 800,000  | Queensland Treasury Corp, 1.750%, 21/08/31                         | 598,108      | 0.01            |
| AUD 750,000  | Australia Government Bond, 2.750%, 21/05/41        | 618,046      | 0.01            | AUD 400,000  | Queensland Treasury Corp, 6.500%, 14/03/33                         | 443,294      | 0.01            |
| AUD 960,000  | Australia Government Bond, 3.000%, 21/03/47        | 823,985      | 0.02            | AUD 500,000  | Queensland Treasury Corp, 1.500%, perpetual                        | 360,052      | 0.01            |
| AUD 500,000  | Australian Capital Territory, 1.000%, perpetual    | 380,345      | 0.01            | AUD 400,000  | Queensland Treasury Corp, 2.250%, perpetual                        | 294,204      | 0.01            |
| AUD 500,000  | New South Wales Treasury Corp, 4.000%, 20/04/23    | 401,629      | 0.01            | AUD 300,000  | South Australian Government Financing Authority, 1.500%, 22/09/22  | 229,263      | 0.00            |
| AUD 100,000  | New South Wales Treasury Corp, 6.000%, 01/05/23    | 83,263       | 0.00            | AUD 250,000  | South Australian Government Financing Authority, 3.000%, 24/05/28  | 207,802      | 0.00            |
| AUD 300,000  | New South Wales Treasury Corp, 1.000%, 08/02/24    | 229,171      | 0.00            | AUD 500,000  | South Australian Government Financing Authority, 1.750%, 24/05/32  | 367,485      | 0.01            |
| AUD 900,000  | New South Wales Treasury Corp, 1.250%, 20/03/25    | 690,925      | 0.01            | AUD 500,000  | South Australian Government Financing Authority, 1.750%, perpetual | 356,929      | 0.01            |
| AUD 400,000  | New South Wales Treasury Corp, 4.000%, 20/05/26    | 343,736      | 0.01            | AUD 300,000  | Tasmanian Public Finance Corp, 3.250%, 24/01/28                    | 251,725      | 0.01            |
| AUD 600,000  | New South Wales Treasury Corp, 3.000%, 20/05/27    | 497,356      | 0.01            | AUD 300,000  | Treasury Corp of Victoria, 5.500%, 17/11/26                        | 277,763      | 0.01            |
| AUD 250,000  | New South Wales Treasury Corp, 3.000%, 15/11/28    | 209,046      | 0.00            | AUD 300,000  | Treasury Corp of Victoria, 3.000%, 20/10/28                        | 249,950      | 0.01            |
| AUD 400,000  | New South Wales Treasury Corp, 3.000%, 20/04/29    | 333,447      | 0.01            | AUD 800,000  | Treasury Corp of Victoria, 2.500%, 22/10/29                        | 644,228      | 0.01            |
| AUD 600,000  | New South Wales Treasury Corp, 1.250%, 20/11/30    | 432,509      | 0.01            | AUD 900,000  | Treasury Corp of Victoria, 1.500%, 20/11/30                        | 661,824      | 0.01            |
| AUD 300,000  | New South Wales Treasury Corp, 2.000%, 20/03/31    | 229,511      | 0.00            | AUD 300,000  | Treasury Corp of Victoria, 1.500%, 10/09/31                        | 218,004      | 0.00            |
| AUD 200,000  | New South Wales Treasury Corp, 1.500%, 20/02/32    | 144,161      | 0.00            | AUD 300,000  | Treasury Corp of Victoria, 4.250%, 20/12/32                        | 279,175      | 0.01            |
| AUD 800,000  | New South Wales Treasury Corp, 2.250%, 07/05/41    | 576,234      | 0.01            | AUD 200,000  | Treasury Corp of Victoria, 5.000%, 20/11/40                        | 206,384      | 0.00            |
| AUD 500,000  | New South Wales Treasury Corp, 2.000%, perpetual   | 373,934      | 0.01            | AUD 200,000  | Treasury Corp of Victoria, 1.000%, perpetual                       | 152,967      | 0.00            |
| AUD 400,000  | Northern Territory Treasury Corp, 2.750%, 21/10/24 | 320,781      | 0.01            | AUD 400,000  | Treasury Corp of Victoria, 0.500%, perpetual                       | 296,078      | 0.01            |
| AUD 800,000  | Queensland Treasury Corp, 6.000%, 21/07/22         | 638,348      | 0.01            | AUD 400,000  | Treasury Corp of Victoria, 1.250%, perpetual                       | 299,958      | 0.01            |
| AUD 200,000  | Queensland Treasury Corp, 4.250%, 21/07/23         | 162,689      | 0.00            | AUD 400,000  | Treasury Corp of Victoria, 2.250%, perpetual                       | 306,378      | 0.01            |
| AUD 800,000  | Queensland Treasury Corp, 3.000%, 22/03/24         | 644,198      | 0.01            | AUD 700,000  | Treasury Corp of Victoria, 2.250%, perpetual                       | 496,716      | 0.01            |
| AUD 300,000  | Queensland Treasury Corp, 4.750%, 21/07/25         | 261,176      | 0.01            | AUD 500,000  | Western Australian Treasury Corp, 2.750%, 20/10/22                 | 388,630      | 0.01            |
| AUD 200,000  | Queensland Treasury Corp, 3.250%, 21/07/26         | 166,973      | 0.00            |  |  |              |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description  | Market Value      | % of Net Assets | Quantity   | Description   | Market Value      | % of Net Assets |
|--|--|-------------------|-----------------|--|---|-------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or 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 - 62.96% (continued)  |  |                   |                 | Government Bonds - 62.96% (continued)  |   |                   |                 |
| Australia (continued)  |  |                   |                 | Austria (continued)  |   |                   |                 |
| AUD 200,000  | Western Australian Treasury Corp, 6.000%, 16/10/23                       | 170,097           | 0.00            | EUR 891,000  | Republic of Austria Government Bond, 4.150%, 15/03/37     | 1,690,462         | 0.04            |
| AUD 400,000  | Western Australian Treasury Corp, 5.000%, 23/07/25                       | 351,513           | 0.01            | EUR 410,000  | Republic of Austria Government Bond, 3.150%, 20/06/44     | 772,087           | 0.02            |
| AUD 300,000  | Western Australian Treasury Corp, 3.000%, 21/10/26                       | 248,421           | 0.01            | EUR 800,000  | Republic of Austria Government Bond, 1.500%, 20/02/47     | 1,163,909         | 0.03            |
| AUD 200,000  | Western Australian Treasury Corp, 3.250%, 20/07/28                       | 169,599           | 0.00            | EUR 350,000  | Republic of Austria Government Bond, 0.750%, 20/03/51     | 428,879           | 0.01            |
| AUD 550,000  | Western Australian Treasury Corp, 2.750%, 24/07/29                       | 452,296           | 0.01            | EUR 245,000  | Republic of Austria Government Bond, 3.800%, 26/01/62     | 604,855           | 0.01            |
| AUD 400,000  | Western Australian Treasury Corp, 1.750%, 22/10/31                       | 299,120           | 0.01            | EUR 300,000  | Republic of Austria Government Bond, 0.700%, 20/04/71     | 339,601           | 0.01            |
| <b>Total Australia</b>   |  | <b>59,299,738</b> | <b>1.29</b>     | EUR 180,000  | Republic of Austria Government Bond, 1.500%, 02/11/86     | 279,907           | 0.01            |
| Austria  |  |                   |                 | EUR 345,000  | Republic of Austria Government Bond, 2.100%, perpetual    | 677,099           | 0.01            |
| EUR 100,000  | Autobahnen- und Schnellstrassen-Finanzierungs AG, 0.250%, 18/10/24       | 121,187           | 0.00            | EUR 200,000  | Republic of Austria Government Bond, 0.850%, perpetual    | 217,530           | 0.00            |
| EUR 75,000   | Autobahnen- und Schnellstrassen-Finanzierungs AG, 3.375%, 22/09/25       | 103,028           | 0.00            | <b>Total Austria</b>   |   | <b>22,639,580</b> | <b>0.49</b>     |
| EUR 200,000  | Autobahnen- und Schnellstrassen-Finanzierungs AG, 0.100%, 09/07/29       | 240,052           | 0.00            | Belgium  |   |                   |                 |
| EUR 400,000  | Autobahnen- und Schnellstrassen-Finanzierungs AG, zero coupon, perpetual | 480,366           | 0.01            | EUR 300,000  | Flemish Community, 1.500%, 12/07/38                       | 402,116           | 0.01            |
| EUR 500,000  | Republic of Austria Government Bond, zero coupon, 20/09/22               | 597,884           | 0.01            | EUR 1,350,000  | Kingdom of Belgium Government Bond, 4.250%, 28/09/22      | 1,699,809         | 0.04            |
| EUR 750,000  | Republic of Austria Government Bond, 3.400%, 22/11/22                    | 939,936           | 0.02            | EUR 950,000  | Kingdom of Belgium Government Bond, 2.250%, 22/06/23      | 1,192,208         | 0.03            |
| EUR 2,600,000  | Republic of Austria Government Bond, zero coupon, 20/04/23               | 3,064,255         | 0.07            | EUR 1,200,000  | Kingdom of Belgium Government Bond, 0.200%, 22/10/23      | 1,451,443         | 0.03            |
| EUR 1,100,000  | Republic of Austria Government Bond, zero coupon, 15/07/23               | 1,321,553         | 0.03            | EUR 700,000  | Kingdom of Belgium Government Bond, 2.600%, 22/06/24      | 910,728           | 0.02            |
| EUR 1,000,000  | Republic of Austria Government Bond, 1.750%, 20/10/23                    | 1,251,777         | 0.03            | EUR 1,000,000  | Kingdom of Belgium Government Bond, 0.500%, 22/10/24      | 1,230,123         | 0.03            |
| EUR 400,000  | Republic of Austria Government Bond, zero coupon, 15/07/24               | 482,965           | 0.01            | EUR 1,200,000  | Kingdom of Belgium Government Bond, 0.800%, 22/06/25      | 1,500,297         | 0.03            |
| EUR 500,000  | Republic of Austria Government Bond, 1.650%, 21/10/24                    | 637,748           | 0.01            | EUR 940,000  | Kingdom of Belgium Government Bond, 4.500%, 28/03/26      | 1,382,921         | 0.03            |
| EUR 700,000  | Republic of Austria Government Bond, 1.200%, 20/10/25                    | 892,805           | 0.02            | EUR 1,200,000  | Kingdom of Belgium Government Bond, 1.000%, 22/06/26      | 1,527,620         | 0.03            |
| EUR 550,000  | Republic of Austria Government Bond, 4.850%, 15/03/26                    | 818,822           | 0.02            | EUR 900,000  | Kingdom of Belgium Government Bond, 0.800%, 22/06/27      | 1,142,108         | 0.03            |
| EUR 900,000  | Republic of Austria Government Bond, 0.750%, 20/10/26                    | 1,134,455         | 0.02            | EUR 1,900,000  | Kingdom of Belgium Government Bond, zero coupon, 22/10/27 | 2,255,409         | 0.05            |
| EUR 575,000  | Republic of Austria Government Bond, 0.500%, 20/04/27                    | 717,392           | 0.02            | EUR 970,000  | Kingdom of Belgium Government Bond, 5.500%, 28/03/28      | 1,610,982         | 0.04            |
| EUR 800,000  | Republic of Austria Government Bond, 6.250%, 15/07/27                    | 1,333,844         | 0.03            | EUR 800,000  | Kingdom of Belgium Government Bond, 0.800%, 22/06/28      | 1,019,837         | 0.02            |
| EUR 700,000  | Republic of Austria Government Bond, 0.750%, 20/02/28                    | 888,364           | 0.02            | EUR 1,200,000  | Kingdom of Belgium Government Bond, 0.900%, 22/06/29      | 1,542,691         | 0.03            |
| EUR 700,000  | Republic of Austria Government Bond, 0.500%, 20/02/29                    | 874,451           | 0.02            | EUR 800,000  | Kingdom of Belgium Government Bond, 0.100%, 22/06/30      | 961,623           | 0.02            |
| EUR 370,000  | Republic of Austria Government Bond, 2.400%, 23/05/34                    | 564,367           | 0.01            | EUR 800,000  | Kingdom of Belgium Government Bond, 1.000%, 22/06/31      | 1,040,984         | 0.02            |
|  |  |                   |                 | EUR 600,000  | Kingdom of Belgium Government Bond, 4.000%, 28/03/32      | 1,011,668         | 0.02            |
|  |  |                   |                 | EUR 500,000  | Kingdom of Belgium Government Bond, 1.250%, 22/04/33      | 668,735           | 0.01            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description   | Market Value      | % of Net Assets | Quantity   | Description                                  | Market Value | % of Net Assets |
|--|---|-------------------|-----------------|--|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or 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 - 62.96% (continued)  |   |                   |                 | Government Bonds - 62.96% (continued)  |  |              |                 |
| Belgium (continued)  |   |                   |                 | Canada (continued)   |  |              |                 |
| EUR 735,000  | Kingdom of Belgium Government Bond, 3.000%, 22/06/34      | 1,177,407         | 0.03            | CAD 1,100,000  | Canada Housing Trust No 1, 1.800%, 15/12/24  | 916,048      | 0.02            |
| EUR 1,144,330  | Kingdom of Belgium Government Bond, 5.000%, 28/03/35      | 2,224,346         | 0.05            | CAD 1,500,000  | Canada Housing Trust No 1, 0.950%, 15/06/25  | 1,208,249    | 0.03            |
| EUR 350,000  | Kingdom of Belgium Government Bond, 1.450%, 22/06/37      | 479,139           | 0.01            | CAD 500,000  | Canada Housing Trust No 1, 1.950%, 15/12/25  | 418,142      | 0.01            |
| EUR 550,000  | Kingdom of Belgium Government Bond, 1.900%, 22/06/38      | 802,033           | 0.02            | CAD 400,000  | Canada Housing Trust No 1, 2.250%, 15/12/25  | 338,703      | 0.01            |
| EUR 700,000  | Kingdom of Belgium Government Bond, 0.400%, 22/06/40      | 799,225           | 0.02            | CAD 400,000  | Canada Housing Trust No 1, 1.900%, 15/09/26  | 333,267      | 0.01            |
| EUR 935,000  | Kingdom of Belgium Government Bond, 4.250%, 28/03/41      | 1,863,090         | 0.04            | CAD 500,000  | Canada Housing Trust No 1, 2.350%, 15/06/27  | 426,431      | 0.01            |
| EUR 730,000  | Kingdom of Belgium Government Bond, 3.750%, 22/06/45      | 1,439,490         | 0.03            | CAD 100,000  | Canada Housing Trust No 1, 2.350%, 15/03/28  | 85,394       | 0.00            |
| EUR 700,000  | Kingdom of Belgium Government Bond, 1.600%, 22/06/47      | 980,899           | 0.02            | CAD 800,000  | Canada Housing Trust No 1, 2.650%, 15/03/28  | 695,528      | 0.02            |
| EUR 400,000  | Kingdom of Belgium Government Bond, 1.700%, 22/06/50      | 573,748           | 0.01            | CAD 500,000  | Canada Housing Trust No 1, 2.650%, 15/12/28  | 435,145      | 0.01            |
| EUR 400,000  | Kingdom of Belgium Government Bond, 2.250%, 22/06/57      | 661,429           | 0.01            | CAD 700,000  | Canada Housing Trust No 1, 2.100%, 15/09/29  | 586,009      | 0.01            |
| EUR 570,000  | Kingdom of Belgium Government Bond, 2.150%, 22/06/66      | 946,619           | 0.02            | CAD 1,000,000  | Canada Housing Trust No 1, 1.100%, 15/03/31  | 759,549      | 0.02            |
| EUR 500,000  | Kingdom of Belgium Government Bond, 0.650%, 22/06/71      | 493,945           | 0.01            | CAD 200,000  | Canada Housing Trust No 1, 1.750%, perpetual | 162,098      | 0.00            |
| EUR 500,000  | Ministeries Van de Vlaamse Gemeenschap, 0.375%, 15/04/30  | 605,628           | 0.01            | CAD 1,100,000  | Canada Housing Trust No 1, 1.400%, perpetual | 859,249      | 0.02            |
| EUR 100,000  | Ministeries Van de Vlaamse Gemeenschap, 0.875%, 21/03/46  | 117,186           | 0.00            | CAD 200,000  | Canada Post Corp, 4.360%, 16/07/40           | 211,125      | 0.00            |
| EUR 300,000  | Region Wallonne Belgium, 0.500%, perpetual                | 364,422           | 0.01            | CAD 750,000  | Canadian Government Bond, 2.750%, 01/06/22   | 619,466      | 0.01            |
| <b>Total Belgium</b>   |   | <b>36,079,908</b> | <b>0.78</b>     | CAD 1,400,000  | Canadian Government Bond, 1.000%, 01/09/22   | 1,139,683    | 0.02            |
| Bulgaria   |   |                   |                 | CAD 6,400,000  | Canadian Government Bond, 0.250%, 01/02/23   | 5,141,085    | 0.11            |
| EUR 100,000  | Bulgaria Government International Bond, 1.875%, 21/03/23  | 123,050           | 0.00            | CAD 1,700,000  | Canadian Government Bond, 1.750%, 01/03/23   | 1,403,519    | 0.03            |
| EUR 100,000  | Bulgaria Government International Bond, 2.950%, 03/09/24  | 130,481           | 0.00            | CAD 600,000  | Canadian Government Bond, 1.500%, 01/06/23   | 494,255      | 0.01            |
| EUR 100,000  | Bulgaria Government International Bond, 3.000%, 21/03/28  | 140,579           | 0.01            | CAD 2,900,000  | Canadian Government Bond, 2.000%, 01/09/23   | 2,416,956    | 0.05            |
| EUR 300,000  | Bulgaria Government International Bond, 0.375%, perpetual | 349,715           | 0.01            | CAD 1,100,000  | Canadian Government Bond, 2.250%, 01/03/24   | 927,063      | 0.02            |
| <b>Total Bulgaria</b>  |   | <b>743,825</b>    | <b>0.02</b>     | CAD 600,000  | Canadian Government Bond, 2.500%, 01/06/24   | 510,472      | 0.01            |
| Canada   |   |                   |                 | CAD 1,100,000  | Canadian Government Bond, 1.500%, 01/09/24   | 910,727      | 0.02            |
| USD 400,000  | Canada Government International Bond, 1.625%, 22/01/25    | 413,736           | 0.01            | CAD 1,700,000  | Canadian Government Bond, 1.250%, 01/03/25   | 1,396,284    | 0.03            |
| CAD 300,000  | Canada Housing Trust No 1, 2.400%, 15/12/22               | 249,337           | 0.01            | CAD 450,000  | Canadian Government Bond, 2.250%, 01/06/25   | 383,781      | 0.01            |
| CAD 700,000  | Canada Housing Trust No 1, 2.350%, 15/06/23               | 585,461           | 0.01            | CAD 200,000  | Canadian Government Bond, 9.000%, 01/06/25   | 212,396      | 0.00            |
| CAD 450,000  | Canada Housing Trust No 1, 2.350%, 15/09/23               | 377,556           | 0.01            | CAD 800,000  | Canadian Government Bond, 1.500%, 01/06/26   | 662,082      | 0.01            |
| CAD 100,000  | Canada Housing Trust No 1, 3.150%, 15/09/23               | 85,311            | 0.00            | CAD 400,000  | Canadian Government Bond, 1.000%, 01/09/26   | 322,093      | 0.01            |
| CAD 1,000,000  | Canada Housing Trust No 1, 2.550%, 15/12/23               | 845,312           | 0.02            |  |  |              |                 |
| CAD 500,000  | Canada Housing Trust No 1, 2.900%, 15/06/24               | 428,903           | 0.01            |  |  |              |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description  | Market Value | % of Net Assets | Quantity   | Description   | Market Value | % of Net Assets |
|--|--|--------------|-----------------|--|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or 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 - 62.96% (continued)  |  |              |                 | Government Bonds - 62.96% (continued)  |   |              |                 |
| Canada (continued)   |  |              |                 | Canada (continued)   |   |              |                 |
| CAD 850,000  | Canadian Government Bond, 1.000%, 01/06/27             | 683,089      | 0.01            | USD 500,000  | Export Development Canada, 2.500%, 24/01/23                       | 517,490      | 0.01            |
| CAD 257,000  | Canadian Government Bond, 8.000%, 01/06/27             | 289,383      | 0.01            | USD 300,000  | Export Development Canada, 1.375%, 24/02/23                       | 305,616      | 0.01            |
| CAD 1,000,000  | Canadian Government Bond, 2.000%, 01/06/28             | 852,831      | 0.02            | AUD 500,000  | Export Development Canada, 2.800%, perpetual                      | 393,356      | 0.01            |
| CAD 1,000,000  | Canadian Government Bond, 2.250%, 01/06/29             | 869,394      | 0.02            | CAD 200,000  | Hydro-Quebec, 6.000%, 15/08/31                                    | 220,152      | 0.00            |
| CAD 705,000  | Canadian Government Bond, 5.750%, 01/06/29             | 761,939      | 0.02            | CAD 300,000  | Hydro-Quebec, 5.000%, 15/02/45                                    | 347,773      | 0.01            |
| CAD 3,000,000  | Canadian Government Bond, 1.250%, 01/06/30             | 2,405,088    | 0.05            | CAD 300,000  | Hydro-Quebec, 5.000%, 15/02/50                                    | 358,687      | 0.01            |
| CAD 700,000  | Canadian Government Bond, 1.500%, 01/06/31             | 568,389      | 0.01            | CAD 600,000  | Hydro-Quebec, 4.000%, 15/02/55                                    | 632,585      | 0.01            |
| CAD 774,000  | Canadian Government Bond, 5.750%, 01/06/33             | 910,611      | 0.02            | CAD 200,000  | Hydro-Quebec, 2.100%, perpetual                                   | 140,279      | 0.00            |
| CAD 661,000  | Canadian Government Bond, 5.000%, 01/06/37             | 787,131      | 0.02            | CAD 300,000  | Labrador-Island Link Funding Trust, 3.760%, 01/06/33              | 284,948      | 0.01            |
| CAD 2,900,000  | Canadian Government Bond, 4.000%, 01/06/41             | 3,242,998    | 0.07            | CAD 100,000  | Municipal Finance Authority of British Columbia, 2.500%, 19/04/26 | 85,247       | 0.00            |
| CAD 1,375,000  | Canadian Government Bond, 3.500%, 01/12/45             | 1,484,207    | 0.03            | CAD 300,000  | Municipal Finance Authority of British Columbia, 3.050%, 23/10/28 | 264,614      | 0.01            |
| CAD 1,305,000  | Canadian Government Bond, 2.750%, 01/12/48             | 1,264,700    | 0.03            | USD 300,000  | OMERS Finance Trust, 1.125%, 14/04/23                             | 304,104      | 0.01            |
| CAD 3,100,000  | Canadian Government Bond, 2.000%, 01/12/51             | 2,594,807    | 0.06            | USD 300,000  | OMERS Finance Trust, 2.500%, 02/05/24                             | 315,798      | 0.01            |
| CAD 330,000  | Canadian Government Bond, 2.750%, 01/12/64             | 333,558      | 0.01            | USD 500,000  | OMERS Finance Trust, 1.100%, perpetual                            | 501,715      | 0.01            |
| CAD 8,700,000  | Canadian When Issued Government Bond, 0.250%, 01/08/22 | 6,965,961    | 0.16            | CAD 200,000  | Ontario Electricity Financial Corp, 8.250%, 22/06/26              | 214,426      | 0.00            |
| CAD 6,700,000  | Canadian When Issued Government Bond, 0.500%, 01/09/25 | 5,184,897    | 0.12            | USD 200,000  | Ontario Teachers' Finance Trust, 2.125%, 19/09/22                 | 204,482      | 0.00            |
| USD 300,000  | CDP Financial Inc, 1.000%, 17/04/23                    | 303,606      | 0.01            | USD 250,000  | Ontario Teachers' Finance Trust, 1.625%, 12/09/24                 | 257,390      | 0.01            |
| USD 300,000  | CDP Financial Inc, 0.875%, 10/06/25                    | 300,627      | 0.01            | USD 500,000  | Ontario Teachers' Finance Trust, 1.375%, 15/04/25                 | 510,040      | 0.01            |
| CAD 200,000  | City of Montreal Canada, 3.000%, 01/09/25              | 173,066      | 0.00            | USD 300,000  | Ontario Teachers' Finance Trust, 0.375%, perpetual                | 299,460      | 0.01            |
| CAD 300,000  | City of Montreal Canada, 3.500%, 01/12/38              | 273,266      | 0.01            | USD 300,000  | Ontario Teachers' Finance Trust, 1.250%, perpetual                | 286,917      | 0.01            |
| CAD 400,000  | City of Ottawa Ontario, 2.500%, perpetual              | 303,070      | 0.01            | USD 500,000  | Ontario Teachers' Finance Trust, 2.000%, perpetual                | 507,935      | 0.01            |
| CAD 200,000  | City of Toronto Canada, 3.400%, 21/05/24               | 173,155      | 0.00            | USD 200,000  | Province of Alberta Canada, 2.200%, 26/07/22                      | 204,154      | 0.00            |
| CAD 300,000  | City of Toronto Canada, 2.800%, 22/11/49               | 241,865      | 0.01            | CAD 300,000  | Province of Alberta Canada, 1.600%, 01/09/22                      | 245,902      | 0.01            |
| CAD 500,000  | CPPIB Capital Inc, 1.950%, 30/09/29                    | 410,030      | 0.01            | GBP 100,000  | Province of Alberta Canada, 1.500%, 15/12/22                      | 140,579      | 0.00            |
| EUR 250,000  | CPPIB Capital Inc, 1.500%, 04/03/33                    | 335,023      | 0.01            | CAD 700,000  | Province of Alberta Canada, 2.650%, 01/09/23                      | 590,119      | 0.01            |
| USD 500,000  | CPPIB Capital Inc, 1.250%, perpetual                   | 481,285      | 0.01            | USD 300,000  | Province of Alberta Canada, 2.950%, 23/01/24                      | 318,507      | 0.01            |
| EUR 500,000  | CPPIB Capital Inc, 0.250%, perpetual                   | 544,091      | 0.01            | CAD 200,000  | Province of Alberta Canada, 3.100%, 01/06/24                      | 172,034      | 0.00            |
| CAD 400,000  | Export Development Canada, 1.800%, 01/09/22            | 328,521      | 0.01            | EUR 200,000  | Province of Alberta Canada, 0.625%, 16/01/26                      | 245,605      | 0.01            |
|  |  |              |                 | CAD 200,000  | Province of Alberta Canada, 2.200%, 01/06/26                      | 168,357      | 0.00            |
|  |  |              |                 | USD 200,000  | Province of Alberta Canada, 2.050%, 17/08/26                      | 209,182      | 0.00            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description  | Market Value | % of Net Assets | Quantity   | Description   | Market Value | % of Net Assets |
|--|--|--------------|-----------------|--|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or 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 - 62.96% (continued)  |  |              |                 | Government Bonds - 62.96% (continued)  |   |              |                 |
| Canada (continued)   |  |              |                 | Canada (continued)   |   |              |                 |
| CAD 200,000  | Province of Alberta Canada, 2.550%, 01/06/27           | 171,055      | 0.00            | CAD 400,000  | Province of Manitoba Canada, 2.600%, 02/06/27                   | 343,209      | 0.01            |
| USD 500,000  | Province of Alberta Canada, 3.300%, 15/03/28           | 559,365      | 0.01            | CAD 500,000  | Province of Manitoba Canada, 3.000%, 02/06/28                   | 439,740      | 0.01            |
| CAD 500,000  | Province of Alberta Canada, 2.900%, 01/12/28           | 436,486      | 0.01            | CAD 200,000  | Province of Manitoba Canada, 4.600%, 05/03/38                   | 209,620      | 0.00            |
| CAD 200,000  | Province of Alberta Canada, 2.900%, 20/09/29           | 174,140      | 0.00            | CAD 200,000  | Province of Manitoba Canada, 3.350%, 05/03/43                   | 182,889      | 0.00            |
| CAD 500,000  | Province of Alberta Canada, 2.050%, 01/06/30           | 406,868      | 0.01            | CAD 200,000  | Province of Manitoba Canada, 4.050%, 05/09/45                   | 203,434      | 0.00            |
| CAD 400,000  | Province of Alberta Canada, 3.450%, 01/12/43           | 368,185      | 0.01            | CAD 400,000  | Province of Manitoba Canada, 3.400%, 05/09/48                   | 370,921      | 0.01            |
| CAD 200,000  | Province of Alberta Canada, 3.300%, 01/12/46           | 179,633      | 0.00            | CAD 200,000  | Province of Manitoba Canada, 3.200%, 05/03/50                   | 179,110      | 0.00            |
| CAD 400,000  | Province of Alberta Canada, 3.050%, 01/12/48           | 344,750      | 0.01            | CAD 400,000  | Province of New Brunswick Canada, 3.100%, 14/08/28              | 353,875      | 0.01            |
| CAD 700,000  | Province of Alberta Canada, 3.100%, 01/06/50           | 607,270      | 0.01            | CAD 100,000  | Province of New Brunswick Canada, 5.650%, 27/12/28              | 102,652      | 0.00            |
| USD 200,000  | Province of Alberta Canada, 1.300%, perpetual          | 192,218      | 0.00            | CAD 200,000  | Province of New Brunswick Canada, 3.100%, 14/08/48              | 174,383      | 0.00            |
| CAD 100,000  | Province of Alberta Canada, 1.650%, perpetual          | 77,619       | 0.00            | CAD 400,000  | Province of New Brunswick Canada, 1.800%, perpetual             | 331,545      | 0.01            |
| USD 300,000  | Province of British Columbia Canada, 2.000%, 23/10/22  | 306,948      | 0.01            | CAD 200,000  | Province of New Brunswick Canada, 3.050%, perpetual             | 172,705      | 0.00            |
| CAD 150,000  | Province of British Columbia Canada, 2.700%, 18/12/22  | 125,157      | 0.00            | CAD 200,000  | Province of Newfoundland and Labrador Canada, 3.000%, 02/06/26  | 173,737      | 0.00            |
| CAD 200,000  | Province of British Columbia Canada, 3.300%, 18/12/23  | 172,023      | 0.00            | CAD 300,000  | Province of Newfoundland and Labrador Canada, 2.850%, 02/06/28  | 259,168      | 0.01            |
| USD 300,000  | Province of British Columbia Canada, 1.750%, 27/09/24  | 310,923      | 0.01            | CAD 100,000  | Province of Newfoundland and Labrador Canada, 5.600%, 17/10/33  | 107,354      | 0.00            |
| CAD 200,000  | Province of British Columbia Canada, 2.850%, 18/06/25  | 172,822      | 0.00            | CAD 100,000  | Province of Newfoundland and Labrador Canada, 3.700%, 17/10/48  | 91,895       | 0.00            |
| CAD 400,000  | Province of British Columbia Canada, 2.550%, 18/06/27  | 343,619      | 0.01            | CAD 200,000  | Province of Newfoundland and Labrador Canada, 2.650%, 17/10/50  | 150,897      | 0.00            |
| CAD 700,000  | Province of British Columbia Canada, 2.950%, 18/12/28  | 616,591      | 0.01            | CAD 100,000  | Province of Newfoundland and Labrador Canada, 1.250%, perpetual | 79,234       | 0.00            |
| CAD 500,000  | Province of British Columbia Canada, 2.200%, 18/06/30  | 415,368      | 0.01            | CAD 200,000  | Province of Newfoundland and Labrador Canada, 3.300%, perpetual | 171,874      | 0.00            |
| CAD 400,000  | Province of British Columbia Canada, 5.000%, 18/06/31  | 412,511      | 0.01            | CAD 200,000  | Province of Nova Scotia Canada, 4.400%, 01/06/42                | 210,424      | 0.00            |
| CAD 250,000  | Province of British Columbia Canada, 3.200%, 18/06/44  | 227,215      | 0.00            | CAD 200,000  | Province of Nova Scotia Canada, 3.450%, 01/06/45                | 186,066      | 0.00            |
| CAD 500,000  | Province of British Columbia Canada, 2.800%, 18/06/48  | 424,291      | 0.01            | CAD 200,000  | Province of Nova Scotia Canada, 3.150%, 01/12/51                | 178,210      | 0.00            |
| CAD 500,000  | Province of British Columbia Canada, 2.950%, 18/06/50  | 435,589      | 0.01            | CAD 100,000  | Province of Nova Scotia Canada, 1.100%, perpetual               | 78,016       | 0.00            |
| USD 500,000  | Province of British Columbia Canada, 1.300%, perpetual | 485,060      | 0.01            | USD 400,000  | Province of Ontario Canada, 2.200%, 03/10/22                    | 409,640      | 0.01            |
| USD 100,000  | Province of Manitoba Canada, 2.100%, 06/09/22          | 102,146      | 0.00            | USD 300,000  | Province of Ontario Canada, 1.750%, 24/01/23                    | 306,798      | 0.01            |
| USD 300,000  | Province of Manitoba Canada, 2.600%, 16/04/24          | 316,659      | 0.01            |  |   |              |                 |
| USD 200,000  | Province of Manitoba Canada, 3.050%, 14/05/24          | 213,632      | 0.00            |  |   |              |                 |
| CAD 200,000  | Province of Manitoba Canada, 4.400%, 05/09/25          | 182,759      | 0.00            |  |   |              |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description                                  | Market Value | % of Net Assets | Quantity   | Description                                   | Market Value | % of Net Assets |
|--|--|--------------|-----------------|--|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or 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 - 62.96% (continued)  |  |              |                 | Government Bonds - 62.96% (continued)  |   |              |                 |
| Canada (continued)   |  |              |                 | Canada (continued)   |   |              |                 |
| CAD 400,000  | Province of Ontario Canada, 1.950%, 27/01/23 | 330,640      | 0.01            | CAD 1,700,000  | Province of Ontario Canada, 2.900%, 02/12/46  | 1,450,306    | 0.03            |
| CAD 700,000  | Province of Ontario Canada, 2.850%, 02/06/23 | 590,034      | 0.01            | CAD 200,000  | Province of Ontario Canada, 2.800%, 02/06/48  | 167,497      | 0.00            |
| CAD 1,000,000  | Province of Ontario Canada, 2.600%, 08/09/23 | 842,316      | 0.02            | CAD 800,000  | Province of Ontario Canada, 2.900%, 02/06/49  | 681,974      | 0.01            |
| USD 300,000  | Province of Ontario Canada, 3.050%, 29/01/24 | 319,518      | 0.01            | CAD 1,300,000  | Province of Ontario Canada, 2.650%, 02/12/50  | 1,053,396    | 0.02            |
| USD 200,000  | Province of Ontario Canada, 3.200%, 16/05/24 | 214,866      | 0.00            | CAD 700,000  | Province of Ontario Canada, 1.900%, 02/12/51  | 478,711      | 0.01            |
| EUR 100,000  | Province of Ontario Canada, 1.875%, 21/05/24 | 126,351      | 0.00            | USD 700,000  | Province of Ontario Canada, 1.050%, perpetual | 702,107      | 0.02            |
| CAD 800,000  | Province of Ontario Canada, 3.500%, 02/06/24 | 695,605      | 0.02            | CAD 800,000  | Province of Ontario Canada, 1.350%, perpetual | 645,537      | 0.01            |
| CAD 800,000  | Province of Ontario Canada, 2.300%, 08/09/24 | 674,693      | 0.01            | USD 500,000  | Province of Ontario Canada, 1.125%, perpetual | 475,490      | 0.01            |
| CAD 300,000  | Province of Ontario Canada, 2.650%, 05/02/25 | 256,544      | 0.01            | CAD 300,000  | Province of Ontario Canada, 1.350%, perpetual | 229,217      | 0.01            |
| EUR 100,000  | Province of Ontario Canada, 0.625%, 17/04/25 | 122,852      | 0.00            | USD 500,000  | Province of Ontario Canada, 1.600%, perpetual | 493,665      | 0.01            |
| CAD 700,000  | Province of Ontario Canada, 2.600%, 02/06/25 | 597,841      | 0.01            | CAD 500,000  | Province of Ontario Canada, 2.150%, perpetual | 407,672      | 0.01            |
| CAD 1,200,000  | Province of Ontario Canada, 1.750%, 08/09/25 | 992,900      | 0.02            | CAD 300,000  | Province of Quebec Canada, 3.500%, 01/12/22   | 252,787      | 0.01            |
| CAD 200,000  | Province of Ontario Canada, 2.400%, 02/06/26 | 169,931      | 0.00            | CAD 500,000  | Province of Quebec Canada, 2.450%, 01/03/23   | 417,254      | 0.01            |
| AUD 300,000  | Province of Ontario Canada, 3.500%, 27/01/27 | 248,928      | 0.01            | CAD 200,000  | Province of Quebec Canada, 3.000%, 01/09/23   | 169,925      | 0.00            |
| EUR 600,000  | Province of Ontario Canada, 0.375%, 08/04/27 | 731,193      | 0.02            | USD 50,000   | Province of Quebec Canada, 7.125%, 09/02/24   | 58,288       | 0.00            |
| CAD 300,000  | Province of Ontario Canada, 2.600%, 02/06/27 | 257,482      | 0.01            | CAD 800,000  | Province of Quebec Canada, 2.250%, 22/02/24   | 672,464      | 0.01            |
| CAD 500,000  | Province of Ontario Canada, 2.900%, 02/06/28 | 437,378      | 0.01            | USD 200,000  | Province of Quebec Canada, 2.500%, 09/04/24   | 210,812      | 0.00            |
| CAD 800,000  | Province of Ontario Canada, 2.700%, 02/06/29 | 689,868      | 0.02            | CAD 300,000  | Province of Quebec Canada, 3.750%, 01/09/24   | 264,188      | 0.01            |
| USD 500,000  | Province of Ontario Canada, 2.000%, 02/10/29 | 516,405      | 0.01            | USD 250,000  | Province of Quebec Canada, 2.875%, 16/10/24   | 268,058      | 0.01            |
| CAD 600,000  | Province of Ontario Canada, 2.050%, 02/06/30 | 489,909      | 0.01            | EUR 500,000  | Province of Quebec Canada, 0.200%, 07/04/25   | 605,029      | 0.01            |
| CAD 700,000  | Province of Ontario Canada, 6.200%, 02/06/31 | 779,418      | 0.02            | CAD 400,000  | Province of Quebec Canada, 2.600%, 06/07/25   | 342,783      | 0.01            |
| CAD 400,000  | Province of Ontario Canada, 5.850%, 08/03/33 | 444,758      | 0.01            | CAD 900,000  | Province of Quebec Canada, 2.750%, 01/09/25   | 775,470      | 0.02            |
| CAD 300,000  | Province of Ontario Canada, 5.600%, 02/06/35 | 337,723      | 0.01            | EUR 200,000  | Province of Quebec Canada, 1.125%, 28/10/25   | 251,835      | 0.01            |
| CAD 900,000  | Province of Ontario Canada, 4.700%, 02/06/37 | 951,581      | 0.02            | USD 600,000  | Province of Quebec Canada, 2.500%, 20/04/26   | 642,564      | 0.01            |
| CAD 300,000  | Province of Ontario Canada, 4.600%, 02/06/39 | 318,085      | 0.01            | CAD 200,000  | Province of Quebec Canada, 2.500%, 01/09/26   | 171,097      | 0.00            |
| CAD 1,200,000  | Province of Ontario Canada, 4.650%, 02/06/41 | 1,297,304    | 0.03            | CAD 400,000  | Province of Quebec Canada, 2.750%, 01/09/27   | 347,373      | 0.01            |
| CAD 600,000  | Province of Ontario Canada, 3.500%, 02/06/43 | 563,364      | 0.01            | EUR 200,000  | Province of Quebec Canada, 0.875%, 05/07/28   | 251,532      | 0.01            |
| CAD 800,000  | Province of Ontario Canada, 3.450%, 02/06/45 | 746,578      | 0.02            | CAD 500,000  | Province of Quebec Canada, 2.750%, 01/09/28   | 434,967      | 0.01            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description  | Market Value       | % of Net Assets | Quantity   | Description  | Market Value     | % of Net Assets |
|--|--|--------------------|-----------------|--|--|------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or 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 - 62.96% (continued)  |  |                    |                 | Government Bonds - 62.96% (continued)  |  |                  |                 |
| Canada (continued)   |  |                    |                 | Chile  |  |                  |                 |
| CAD 600,000  | Province of Quebec Canada, 2.300%, 01/09/29                              | 504,726            | 0.01            | CLP 600,000,000  | Bonos de la Tesoreria de la Republica en pesos, 4.500%, 01/03/26 | 858,876          | 0.02            |
| USD 200,000  | Province of Quebec Canada, 7.500%, 15/09/29                              | 287,734            | 0.01            | CLP 240,000,000  | Bonos de la Tesoreria de la Republica en pesos, 5.000%, 01/03/35 | 335,725          | 0.01            |
| USD 100,000  | Province of Quebec Canada, 1.350%, 28/05/30                              | 97,812             | 0.00            | CLP 300,000,000  | Bonos de la Tesoreria de la Republica en pesos, 6.000%, 01/01/43 | 454,176          | 0.01            |
| CAD 1,000,000  | Province of Quebec Canada, 1.900%, 01/09/30                              | 808,689            | 0.02            | USD 100,000  | Chile Government International Bond, 2.250%, 30/10/22            | 102,395          | 0.00            |
| CAD 100,000  | Province of Quebec Canada, 6.250%, 01/06/32                              | 113,436            | 0.00            | EUR 200,000  | Chile Government International Bond, 1.750%, 20/01/26            | 255,287          | 0.01            |
| CAD 300,000  | Province of Quebec Canada, 5.000%, 01/12/38                              | 332,767            | 0.01            | USD 117,000  | Chile Government International Bond, 3.125%, 21/01/26            | 126,748          | 0.00            |
| CAD 200,000  | Province of Quebec Canada, 5.000%, 01/12/41                              | 227,620            | 0.01            | USD 500,000  | Chile Government International Bond, 2.450%, 31/01/31            | 509,390          | 0.01            |
| CAD 300,000  | Province of Quebec Canada, 4.250%, 01/12/43                              | 315,355            | 0.01            | EUR 300,000  | Chile Government International Bond, 0.830%, 02/07/31            | 360,534          | 0.01            |
| CAD 800,000  | Province of Quebec Canada, 3.500%, 01/12/45                              | 759,525            | 0.02            | USD 300,000  | Chile Government International Bond, 2.550%, 27/01/32            | 306,570          | 0.01            |
| CAD 1,000,000  | Province of Quebec Canada, 3.500%, 01/12/48                              | 955,261            | 0.02            | USD 200,000  | Chile Government International Bond, 3.860%, 21/06/47            | 220,736          | 0.00            |
| CAD 900,000  | Province of Quebec Canada, 3.100%, 01/12/51                              | 804,534            | 0.02            | USD 500,000  | Chile Government International Bond, 3.100%, 22/01/61            | 478,630          | 0.01            |
| USD 150,000  | Province of Quebec Canada, 0.600%, perpetual                             | 148,764            | 0.00            | <b>Total Chile</b>   |  | <b>4,009,067</b> | <b>0.09</b>     |
| EUR 300,000  | Province of Quebec Canada, 0.250%, perpetual                             | 355,244            | 0.01            | China  |  |                  |                 |
| CAD 500,000  | Province of Quebec Canada, 2.100%, perpetual                             | 410,232            | 0.01            | CNY 50,000,000   | Agricultural Development Bank of China, 2.200%, 01/04/23         | 7,654,861        | 0.17            |
| CAD 100,000  | Province of Quebec Canada, 1.500%, perpetual                             | 77,094             | 0.00            | CNY 20,000,000   | Agricultural Development Bank of China, 3.510%, 03/04/24         | 3,135,148        | 0.07            |
| CAD 500,000  | Province of Quebec Canada, 2.850%, perpetual                             | 426,658            | 0.01            | CNY 40,000,000   | Agricultural Development Bank of China, 3.240%, 14/08/24         | 6,220,771        | 0.14            |
| CAD 300,000  | Province of Saskatchewan Canada, 3.200%, 03/06/24                        | 258,788            | 0.01            | CNY 10,000,000   | Agricultural Development Bank of China, 2.250%, 22/04/25         | 1,495,562        | 0.03            |
| CAD 200,000  | Province of Saskatchewan Canada, 3.900%, 02/06/45                        | 199,633            | 0.00            | CNY 30,000,000   | Agricultural Development Bank of China, 3.450%, 23/09/25         | 4,679,043        | 0.10            |
| CAD 200,000  | Province of Saskatchewan Canada, 3.300%, 02/06/48                        | 183,245            | 0.00            | CNY 30,000,000   | Agricultural Development Bank of China, 3.630%, 19/07/26         | 4,711,032        | 0.10            |
| CAD 200,000  | Province of Saskatchewan Canada, 3.100%, 02/06/50                        | 176,902            | 0.00            | CNY 17,000,000   | Agricultural Development Bank of China, 3.750%, 25/01/29         | 2,672,663        | 0.06            |
| CAD 300,000  | Province of Saskatchewan Canada, 2.950%, 02/06/58                        | 260,774            | 0.01            | CNY 50,000,000   | Agricultural Development Bank of China, 3.740%, 12/07/29         | 7,856,364        | 0.17            |
| CAD 200,000  | PSP Capital Inc, 3.000%, 05/11/25  | 173,997            | 0.00            | CNY 40,000,000   | Agricultural Development Bank of China, 2.960%, 17/04/30         | 5,928,019        | 0.13            |
| CAD 100,000  | Regional Municipality of York, 2.500%, 02/06/26                          | 85,139             | 0.00            | CNY 10,000,000   | Agricultural Development Bank of China, 3.790%, 26/10/30         | 1,579,707        | 0.03            |
| CAD 500,000  | South Coast British Columbia Transportation Authority, 1.600%, perpetual | 390,806            | 0.01            | CNY 20,000,000   | China Development Bank, 2.970%, 25/10/22                         | 3,106,950        | 0.07            |
| <b>Total Canada</b>  |  | <b>119,543,552</b> | <b>2.59</b>     | EUR 300,000  | China Development Bank, 0.625%, 12/12/22                         | 359,154          | 0.01            |
|  |  |                    |                 | CNY 20,000,000   | China Development Bank, 1.860%, 09/04/23                         | 3,045,385        | 0.07            |
|  |  |                    |                 | CNY 10,000,000   | China Development Bank, 3.000%, 07/08/23                         | 1,551,587        | 0.03            |
|  |  |                    |                 | CNY 40,000,000   | China Development Bank, 3.760%, 14/08/23                         | 6,298,772        | 0.14            |

## Schedule of Investments *(continued)*

as at 30 June 2021 (Expressed in US Dollar)

| Quantity  | Description                               | Market Value | % of Net 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> |   |              |                 |
| Government Bonds - 62.96% <i>(continued)</i>  |   |              |                 | Government Bonds - 62.96% <i>(continued)</i>  |   |              |                 |
| China <i>(continued)</i>  |   |              |                 | China <i>(continued)</i>  |   |              |                 |
| CNY 30,000,000  | China Development Bank, 3.300%, 01/02/24  | 4,678,671    | 0.10            | CNY 30,000,000  | China Government Bond, 3.220%, 06/12/25               | 4,705,739    | 0.10            |
| CNY 50,000,000  | China Development Bank, 3.230%, 10/01/25  | 7,763,505    | 0.17            | CNY 55,000,000  | China Government Bond, 3.250%, 06/06/26               | 8,636,127    | 0.19            |
| CNY 24,000,000  | China Development Bank, 4.730%, 02/04/25  | 3,914,502    | 0.09            | CNY 30,000,000  | China Government Bond, 3.120%, 05/12/26               | 4,675,282    | 0.10            |
| CNY 30,000,000  | China Development Bank, 2.890%, 22/06/25  | 4,588,227    | 0.10            | CNY 29,000,000  | China Government Bond, 2.850%, 04/06/27               | 4,440,672    | 0.10            |
| CNY 35,000,000  | China Development Bank, 3.340%, 14/07/25  | 5,443,554    | 0.12            | CNY 10,000,000  | China Government Bond, 3.280%, 03/12/27               | 1,569,446    | 0.03            |
| CNY 30,000,000  | China Development Bank, 3.680%, 26/02/26  | 4,720,132    | 0.10            | CNY 18,000,000  | China Government Bond, 3.690%, 17/05/28               | 2,904,175    | 0.06            |
| CNY 20,000,000  | China Development Bank, 3.430%, 14/01/27  | 3,106,733    | 0.07            | CNY 8,000,000   | China Government Bond, 3.540%, 16/08/28               | 1,279,923    | 0.03            |
| CNY 40,500,000  | China Development Bank, 4.880%, 09/02/28  | 6,792,820    | 0.15            | CNY 15,000,000  | China Government Bond, 3.250%, 22/11/28               | 2,347,391    | 0.05            |
| CNY 7,000,000   | China Development Bank, 3.480%, 08/01/29  | 1,081,896    | 0.02            | CNY 30,000,000  | China Government Bond, 3.290%, 23/05/29               | 4,706,575    | 0.10            |
| CNY 30,000,000  | China Development Bank, 3.450%, 20/09/29  | 4,619,567    | 0.10            | CNY 30,000,000  | China Government Bond, 3.130%, 21/11/29               | 4,638,556    | 0.10            |
| CNY 40,000,000  | China Development Bank, 3.070%, 10/03/30  | 5,984,106    | 0.13            | CNY 30,000,000  | China Government Bond, 2.680%, 21/05/30               | 4,471,643    | 0.10            |
| CNY 30,000,000  | China Development Bank, 3.090%, 18/06/30  | 4,491,701    | 0.10            | CNY 15,000,000  | China Government Bond, 3.270%, 19/11/30               | 2,352,707    | 0.05            |
| CNY 45,000,000  | China Development Bank, 3.800%, 25/01/36  | 7,052,689    | 0.15            | CNY 9,000,000   | China Government Bond, 4.320%, 12/08/33               | 1,541,134    | 0.03            |
| CNY 20,000,000  | China Development Bank, 3.100%, perpetual | 3,110,231    | 0.07            | CNY 16,000,000  | China Government Bond, 4.090%, 27/04/35               | 2,688,709    | 0.06            |
| CNY 10,000,000  | China Development Bank, 2.980%, perpetual | 1,548,708    | 0.03            | CNY 11,600,000  | China Government Bond, 3.740%, 22/09/35               | 1,871,077    | 0.04            |
| CNY 10,000,000  | China Development Bank, 3.660%, perpetual | 1,566,707    | 0.03            | CNY 24,000,000  | China Government Bond, 4.500%, 23/06/41               | 4,252,247    | 0.09            |
| CNY 37,000,000  | China Government Bond, 2.750%, 08/08/22   | 5,742,646    | 0.12            | CNY 20,000,000  | China Government Bond, 3.970%, 23/07/48               | 3,258,557    | 0.07            |
| CNY 50,000,000  | China Government Bond, 2.240%, 05/03/23   | 7,685,349    | 0.17            | CNY 28,800,000  | China Government Bond, 4.080%, 22/10/48               | 4,785,566    | 0.10            |
| CNY 45,000,000  | China Government Bond, 2.360%, 02/07/23   | 6,919,530    | 0.15            | CNY 36,000,000  | China Government Bond, 3.860%, 22/07/49               | 5,745,893    | 0.12            |
| CNY 23,000,000  | China Government Bond, 3.300%, 12/07/23   | 3,610,332    | 0.08            | CNY 43,000,000  | China Government Bond, 3.390%, 16/03/50               | 6,303,810    | 0.14            |
| CNY 35,000,000  | China Government Bond, 3.290%, 18/10/23   | 5,498,479    | 0.12            | CNY 35,000,000  | China Government Bond, 3.810%, 14/09/50               | 5,552,268    | 0.12            |
| CNY 50,000,000  | China Government Bond, 2.880%, 05/11/23   | 7,768,148    | 0.17            | CNY 10,000,000  | China Government Bond, 3.730%, 25/05/70               | 1,537,488    | 0.03            |
| CNY 28,000,000  | China Government Bond, 3.190%, 11/04/24   | 4,385,610    | 0.10            | CNY 50,000,000  | China Government Bond, 3.030%, perpetual              | 7,772,559    | 0.17            |
| CNY 15,000,000  | China Government Bond, 2.940%, 17/10/24   | 2,330,607    | 0.05            | EUR 200,000   | China Government International Bond, 0.125%, 12/11/26 | 237,885      | 0.01            |
| CNY 27,000,000  | China Government Bond, 1.990%, 09/04/25   | 4,041,695    | 0.09            | USD 300,000   | China Government International Bond, 2.125%, 03/12/29 | 312,402      | 0.01            |
| CNY 20,000,000  | China Government Bond, 3.610%, 07/06/25   | 3,186,591    | 0.07            | EUR 100,000   | China Government International Bond, 1.000%, 12/11/39 | 116,216      | 0.00            |
| CNY 23,000,000  | China Government Bond, 3.600%, 06/09/25   | 3,670,880    | 0.08            | EUR 100,000   | Export-Import Bank of China, 0.750%, 28/05/23         | 120,390      | 0.00            |
| CNY 10,000,000  | China Government Bond, 3.020%, 22/10/25   | 1,553,955    | 0.03            | CNY 46,000,000  | Export-Import Bank of China, 3.280%, 11/02/24         | 7,166,986    | 0.16            |



## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description  | Market Value       | % of Net Assets | Quantity   | Description  | Market Value     | % of Net Assets |
|--|--|--------------------|-----------------|--|--|------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or 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 - 62.96% (continued)  |  |                    |                 | Government Bonds - 62.96% (continued)  |  |                  |                 |
| China (continued)  |  |                    |                 | Cyprus   |  |                  |                 |
| USD 250,000  | Export-Import Bank of China, 3.625%, 31/07/24            | 272,217            | 0.01            | EUR 300,000  | Cyprus Government International Bond, 0.625%, 21/01/30       | 364,394          | 0.01            |
| CNY 40,000,000   | Export-Import Bank of China, 2.930%, 02/03/25            | 6,134,413          | 0.13            | EUR 500,000  | Cyprus Government International Bond, zero coupon, perpetual | 596,858          | 0.01            |
| CNY 10,000,000   | Export-Import Bank of China, 3.260%, 24/02/27            | 1,538,246          | 0.03            | EUR 200,000  | Cyprus Government International Bond, 2.250%, perpetual      | 286,734          | 0.01            |
| USD 200,000  | Export-Import Bank of China, 3.375%, 14/03/27            | 221,326            | 0.00            | <b>Total Cyprus</b>  |  | <b>1,247,986</b> | <b>0.03</b>     |
| CNY 30,000,000   | Export-Import Bank of China, 3.860%, 20/05/29            | 4,752,401          | 0.10            | Czech Republic   |  |                  |                 |
| CNY 30,000,000   | Export-Import Bank of China, 3.230%, 23/03/30            | 4,538,455          | 0.10            | CZK 5,000,000  | Czech Republic Government Bond, 4.700%, 12/09/22             | 244,235          | 0.01            |
| CNY 64,000,000   | Export-Import Bank of China, 4.370%, perpetual           | 10,181,640         | 0.22            | CZK 8,800,000  | Czech Republic Government Bond, 0.450%, 25/10/23             | 401,567          | 0.01            |
| <b>Total China</b>   |  | <b>314,782,710</b> | <b>6.83</b>     | CZK 5,500,000  | Czech Republic Government Bond, 5.700%, 25/05/24             | 287,625          | 0.01            |
| Colombia   |  |                    |                 | CZK 10,000,000   | Czech Republic Government Bond, 1.250%, 14/02/25             | 459,650          | 0.01            |
| USD 400,000  | Colombia Government International Bond, 3.875%, 25/04/27 | 424,468            | 0.01            | CZK 3,500,000  | Czech Republic Government Bond, 2.400%, 17/09/25             | 167,788          | 0.00            |
| USD 200,000  | Colombia Government International Bond, 3.000%, 30/01/30 | 195,974            | 0.00            | CZK 12,000,000   | Czech Republic Government Bond, 1.000%, 26/06/26             | 539,718          | 0.01            |
| USD 500,000  | Colombia Government International Bond, 3.125%, 15/04/31 | 489,205            | 0.01            | CZK 8,000,000  | Czech Republic Government Bond, 0.250%, 10/02/27             | 342,960          | 0.01            |
| USD 500,000  | Colombia Government International Bond, 3.250%, 22/04/32 | 489,240            | 0.01            | CZK 5,000,000  | Czech Republic Government Bond, 2.500%, 25/08/28             | 243,347          | 0.00            |
| USD 275,000  | Colombia Government International Bond, 7.375%, 18/09/37 | 361,565            | 0.01            | CZK 6,000,000  | Czech Republic Government Bond, 2.750%, 23/07/29             | 298,874          | 0.01            |
| USD 200,000  | Colombia Government International Bond, 5.000%, 15/06/45 | 212,510            | 0.01            | CZK 9,000,000  | Czech Republic Government Bond, 0.950%, 15/05/30             | 389,302          | 0.01            |
| USD 200,000  | Colombia Government International Bond, 5.200%, 15/05/49 | 218,648            | 0.01            | CZK 12,000,000   | Czech Republic Government Bond, 1.200%, 13/03/31             | 527,082          | 0.01            |
| USD 500,000  | Colombia Government International Bond, 3.875%, 15/02/61 | 447,125            | 0.01            | CZK 3,000,000  | Czech Republic Government Bond, 2.000%, 13/10/33             | 141,701          | 0.00            |
| COP 6,700,000,000  | Colombian TES, 6.250%, 26/11/25                          | 1,825,400          | 0.04            | CZK 5,500,000  | Czech Republic Government Bond, 4.200%, 04/12/36             | 333,060          | 0.01            |
| COP 4,000,000,000  | Colombian TES, 5.750%, 03/11/27                          | 1,025,581          | 0.02            | CZK 7,000,000  | Czech Republic Government Bond, 1.500%, 24/04/40             | 294,934          | 0.01            |
| COP 3,000,000,000  | Colombian TES, 7.250%, 18/10/34                          | 784,001            | 0.02            | CZK 1,500,000  | Czech Republic Government Bond, 4.850%, 26/11/57             | 103,556          | 0.00            |
| USD 200,000  | Republic Of Colombia, 4.000%, 26/02/24                   | 211,860            | 0.00            | CZK 15,000,000   | Czech Republic Government Bond, 1.750%, perpetual            | 697,997          | 0.01            |
| <b>Total Colombia</b>  |  | <b>6,685,577</b>   | <b>0.15</b>     | <b>Total Czech Republic</b>  |  | <b>5,473,396</b> | <b>0.12</b>     |
| Croatia  |  |                    |                 | Denmark  |  |                  |                 |
| EUR 400,000  | Croatia Government International Bond, 1.125%, 19/06/29  | 487,746            | 0.01            | DKK 4,000,000  | Denmark Government Bond, 1.500%, 15/11/23                    | 669,128          | 0.01            |
| EUR 400,000  | Croatia Government International Bond, 1.500%, 17/06/31  | 494,350            | 0.01            | DKK 1,500,000  | Denmark Government Bond, 7.000%, 10/11/24                    | 300,151          | 0.01            |
| <b>Total Croatia</b>   |  | <b>982,096</b>     | <b>0.02</b>     | DKK 4,000,000  | Denmark Government Bond, 1.750%, 15/11/25                    | 699,339          | 0.01            |
|  |  |                    |                 | DKK 4,100,000  | Denmark Government Bond, 0.500%, 15/11/27                    | 685,405          | 0.01            |
|  |  |                    |                 | DKK 7,500,000  | Denmark Government Bond, 0.500%, 15/11/29                    | 1,256,624        | 0.03            |
|  |  |                    |                 | DKK 5,000,000  | Denmark Government Bond, zero coupon, 15/11/31               | 791,254          | 0.02            |
|  |  |                    |                 | DKK 7,350,000  | Denmark Government Bond, 4.500%, 15/11/39                    | 2,061,770        | 0.04            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description  | Market Value      | % of Net Assets | Quantity   | Description   | Market Value | % of Net Assets |
|--|--|-------------------|-----------------|--|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or 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 - 62.96% (continued)  |  |                   |                 | Government Bonds - 62.96% (continued)  |   |              |                 |
| Denmark (continued)  |  |                   |                 | France   |   |              |                 |
| DKK 2,800,000  | Denmark Government Bond, 0.250%, 15/11/52                | 414,006           | 0.01            | EUR 200,000  | Agence Francaise de Developpement EPIC, 0.500%, 25/10/22      | 240,268      | 0.00            |
| USD 300,000  | Denmark Government International Bond, 0.125%, perpetual | 299,790           | 0.01            | EUR 300,000  | Agence Francaise de Developpement EPIC, 0.125%, 15/11/23      | 360,562      | 0.01            |
| EUR 300,000  | Kommunekredit, 0.250%, 15/05/23                          | 360,904           | 0.01            | EUR 200,000  | Agence Francaise de Developpement EPIC, 0.375%, 30/04/24      | 242,645      | 0.01            |
| EUR 200,000  | Kommunekredit, 0.875%, 03/11/36                          | 251,060           | 0.01            | EUR 200,000  | Agence Francaise de Developpement EPIC, 1.375%, 17/09/24      | 250,695      | 0.01            |
| EUR 400,000  | Kommunekredit, 0.125%, 26/09/40                          | 432,659           | 0.01            | EUR 500,000  | Agence Francaise de Developpement EPIC, zero coupon, 25/03/25 | 600,671      | 0.01            |
| USD 500,000  | Kommunekredit, 0.500%, perpetual                         | 491,435           | 0.01            | EUR 100,000  | Agence Francaise de Developpement EPIC, 0.250%, 21/07/26      | 121,480      | 0.00            |
| <b>Total Denmark</b>   |  | <b>8,713,525</b>  | <b>0.19</b>     | EUR 100,000  | Agence Francaise de Developpement EPIC, 3.750%, 15/02/27      | 144,883      | 0.00            |
| Finland  |  |                   |                 | EUR 200,000  | Agence Francaise de Developpement EPIC, 0.250%, 29/06/29      | 240,766      | 0.01            |
| EUR 350,000  | Finland Government Bond, 1.500%, 15/04/23                | 431,253           | 0.01            | EUR 200,000  | Agence Francaise de Developpement EPIC, 1.375%, 05/07/32      | 264,095      | 0.01            |
| EUR 400,000  | Finland Government Bond, zero coupon, 15/09/23           | 481,291           | 0.01            | USD 400,000  | Agence Francaise de Developpement EPIC, 0.625%, perpetual     | 394,400      | 0.01            |
| EUR 800,000  | Finland Government Bond, 2.000%, 15/04/24                | 1,020,055         | 0.02            | EUR 200,000  | Agence France Locale, 1.125%, 20/06/28                        | 255,109      | 0.01            |
| EUR 1,000,000  | Finland Government Bond, zero coupon, 15/09/24           | 1,210,022         | 0.03            | EUR 200,000  | Agence France Locale, zero coupon, perpetual                  | 231,210      | 0.00            |
| EUR 206,000  | Finland Government Bond, 4.000%, 04/07/25                | 289,861           | 0.01            | EUR 200,000  | Bpifrance Financement SA, 0.250%, 14/02/23                    | 240,088      | 0.00            |
| EUR 300,000  | Finland Government Bond, 0.875%, 15/09/25                | 377,493           | 0.01            | EUR 200,000  | Bpifrance Financement SA, 0.125%, 25/11/23                    | 240,652      | 0.01            |
| EUR 500,000  | Finland Government Bond, 0.500%, 15/04/26                | 621,726           | 0.01            | EUR 200,000  | Bpifrance Financement SA, 2.500%, 25/05/24                    | 128,767      | 0.00            |
| EUR 300,000  | Finland Government Bond, 0.500%, 15/09/27                | 375,085           | 0.01            | EUR 100,000  | Bpifrance Financement SA, 0.750%, 25/11/24                    | 123,325      | 0.00            |
| EUR 300,000  | Finland Government Bond, 2.750%, 04/07/28                | 433,506           | 0.01            | EUR 600,000  | Bpifrance Financement SA, 0.125%, 25/03/25                    | 725,003      | 0.02            |
| EUR 200,000  | Finland Government Bond, 0.500%, 15/09/28                | 250,581           | 0.00            | EUR 100,000  | Bpifrance Financement SA, 2.750%, 25/10/25                    | 134,486      | 0.00            |
| EUR 300,000  | Finland Government Bond, 0.500%, 15/09/29                | 375,704           | 0.01            | EUR 200,000  | Bpifrance Financement SA, 0.125%, 26/02/27                    | 241,822      | 0.01            |
| EUR 400,000  | Finland Government Bond, zero coupon, 15/09/30           | 477,543           | 0.01            | EUR 200,000  | Bpifrance Financement SA, 0.050%, 26/09/29                    | 236,663      | 0.00            |
| EUR 200,000  | Finland Government Bond, 0.750%, 15/04/31                | 255,524           | 0.00            | EUR 100,000  | Caisse d'Amortissement de la Dette Sociale, 2.500%, 25/10/22  | 123,329      | 0.00            |
| EUR 1,100,000  | Finland Government Bond, 0.125%, 15/09/31                | 1,251,460         | 0.03            | EUR 600,000  | Caisse d'Amortissement de la Dette Sociale, 0.125%, 25/11/22  | 717,894      | 0.02            |
| EUR 200,000  | Finland Government Bond, 1.125%, 15/04/34                | 266,420           | 0.01            | EUR 400,000  | Caisse d'Amortissement de la Dette Sociale, 0.500%, 25/05/23  | 483,392      | 0.01            |
| EUR 200,000  | Finland Government Bond, 0.250%, 15/09/40                | 230,838           | 0.00            | EUR 700,000  | Caisse d'Amortissement de la Dette Sociale, 0.125%, 25/10/23  | 842,259      | 0.02            |
| EUR 305,000  | Finland Government Bond, 2.625%, 04/07/42                | 525,915           | 0.01            |  |   |              |                 |
| EUR 200,000  | Finland Government Bond, 1.375%, 15/04/47                | 289,746           | 0.01            |  |   |              |                 |
| USD 200,000  | Finnvera OYJ, 3.000%, 27/06/23                           | 210,274           | 0.00            |  |   |              |                 |
| EUR 200,000  | Finnvera OYJ, 1.125%, 17/05/32                           | 260,929           | 0.01            |  |   |              |                 |
| EUR 200,000  | Kuntarahoitus Oyj, zero coupon, perpetual                | 237,156           | 0.00            |  |   |              |                 |
| EUR 400,000  | Municipality Finance PLC, 0.125%, 07/03/24               | 482,253           | 0.01            |  |   |              |                 |
| <b>Total Finland</b>   |  | <b>10,354,635</b> | <b>0.22</b>     |  |   |              |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description   | Market Value | % of Net Assets | Quantity   | Description  | Market Value | % of Net Assets |
|--|---|--------------|-----------------|--|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or 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 - 62.96% (continued)  |   |              |                 | Government Bonds - 62.96% (continued)  |  |              |                 |
| France (continued)   |   |              |                 | France (continued)   |  |              |                 |
| EUR 300,000  | Caisse d'Amortissement de la Dette Sociale, 2.375%, 25/01/24      | 382,254      | 0.01            | EUR 3,004,129  | French Republic Government Bond OAT, 4.250%, 25/10/23      | 3,970,801    | 0.09            |
| USD 100,000  | Caisse d'Amortissement de la Dette Sociale, 3.375%, 20/03/24      | 107,774      | 0.00            | EUR 2,600,000  | French Republic Government Bond OAT, zero coupon, 25/03/24 | 3,135,450    | 0.07            |
| EUR 500,000  | Caisse d'Amortissement de la Dette Sociale, 1.375%, 25/11/24      | 629,933      | 0.01            | EUR 2,200,000  | French Republic Government Bond OAT, 2.250%, 25/05/24      | 2,827,718    | 0.06            |
| EUR 250,000  | Caisse d'Amortissement de la Dette Sociale, 4.000%, 15/12/25      | 354,661      | 0.01            | EUR 2,850,000  | French Republic Government Bond OAT, 1.750%, 25/11/24      | 3,649,526    | 0.08            |
| EUR 1,800,000  | Caisse d'Amortissement de la Dette Sociale, zero coupon, 25/02/26 | 2,130,053    | 0.04            | EUR 3,300,000  | French Republic Government Bond OAT, zero coupon, 25/03/25 | 3,991,428    | 0.09            |
| USD 500,000  | Caisse d'Amortissement de la Dette Sociale, 0.375%, perpetual     | 490,675      | 0.01            | EUR 2,900,000  | French Republic Government Bond OAT, 0.500%, 25/05/25      | 3,577,605    | 0.08            |
| GBP 100,000  | Caisse d'Amortissement de la Dette Sociale, 0.125%, perpetual     | 135,588      | 0.00            | EUR 2,230,128  | French Republic Government Bond OAT, 6.000%, 25/10/25      | 3,399,034    | 0.07            |
| USD 300,000  | Caisse d'Amortissement de la Dette Sociale, 1.000%, perpetual     | 284,289      | 0.01            | EUR 2,000,000  | French Republic Government Bond OAT, 1.000%, 25/11/25      | 2,528,055    | 0.05            |
| USD 500,000  | Caisse d'Amortissement de la Dette Sociale, 1.375%, perpetual     | 488,235      | 0.01            | EUR 2,883,000  | French Republic Government Bond OAT, 3.500%, 25/04/26      | 4,078,296    | 0.09            |
| USD 200,000  | Caisse des Depots et Consignations, 1.500%, 13/02/23              | 203,638      | 0.00            | EUR 2,650,000  | French Republic Government Bond OAT, 0.500%, 25/05/26      | 3,288,863    | 0.07            |
| EUR 100,000  | Caisse des Depots et Consignations, 0.750%, 18/09/28              | 125,315      | 0.00            | EUR 2,550,000  | French Republic Government Bond OAT, 0.250%, 25/11/26      | 3,129,011    | 0.07            |
| EUR 200,000  | Caisse Francaise de Financement Local, 0.200%, 27/04/23           | 240,081      | 0.00            | EUR 2,400,000  | French Republic Government Bond OAT, 1.000%, 25/05/27      | 3,070,837    | 0.07            |
| EUR 200,000  | Caisse Francaise de Financement Local, 0.375%, 11/05/24           | 242,495      | 0.01            | EUR 3,100,000  | French Republic Government Bond OAT, 2.750%, 25/10/27      | 4,395,485    | 0.10            |
| EUR 200,000  | Caisse Francaise de Financement Local, 0.500%, 16/01/25           | 244,428      | 0.01            | EUR 3,200,000  | French Republic Government Bond OAT, 0.750%, 25/05/28      | 4,052,858    | 0.09            |
| EUR 100,000  | Caisse Francaise de Financement Local, 1.125%, 09/09/25           | 125,805      | 0.00            | EUR 3,300,000  | French Republic Government Bond OAT, 0.750%, 25/11/28      | 4,184,910    | 0.09            |
| EUR 100,000  | Caisse Francaise de Financement Local, 0.500%, 19/01/26           | 122,864      | 0.00            | EUR 2,808,030  | French Republic Government Bond OAT, 5.500%, 25/04/29      | 4,816,743    | 0.10            |
| EUR 200,000  | Caisse Francaise de Financement Local, 0.750%, 11/01/27           | 249,862      | 0.01            | EUR 2,500,000  | French Republic Government Bond OAT, 0.500%, 25/05/29      | 3,111,299    | 0.07            |
| EUR 300,000  | Caisse Francaise de Financement Local, 0.500%, 19/02/27           | 369,908      | 0.01            | EUR 2,900,000  | French Republic Government Bond OAT, zero coupon, 25/11/29 | 3,458,749    | 0.07            |
| EUR 100,000  | Caisse Francaise de Financement Local, 1.500%, 13/01/31           | 134,516      | 0.00            | EUR 3,300,000  | French Republic Government Bond OAT, 2.500%, 25/05/30      | 4,803,552    | 0.10            |
| EUR 100,000  | Caisse Francaise de Financement Local, 1.250%, 22/01/35           | 133,228      | 0.00            | EUR 3,150,000  | French Republic Government Bond OAT, 1.500%, 25/05/31      | 4,267,049    | 0.09            |
| EUR 100,000  | Caisse Francaise de Financement Local, 1.500%, 28/06/38           | 139,250      | 0.00            | EUR 2,808,599  | French Republic Government Bond OAT, 5.750%, 25/10/32      | 5,441,563    | 0.12            |
| EUR 500,000  | Caisse Francaise de Financement Local, 0.010%, perpetual          | 590,976      | 0.01            | EUR 2,800,000  | French Republic Government Bond OAT, 1.250%, 25/05/34      | 3,720,777    | 0.08            |
| EUR 100,000  | City of Paris France, 1.750%, 25/05/31                            | 134,797      | 0.00            | EUR 1,750,484  | French Republic Government Bond OAT, 4.750%, 25/04/35      | 3,330,076    | 0.07            |
| EUR 1,850,000  | French Republic Government Bond OAT, 2.250%, 25/10/22             | 2,278,667    | 0.05            | EUR 2,700,000  | French Republic Government Bond OAT, 1.250%, 25/05/36      | 3,587,604    | 0.08            |
| EUR 11,900,000   | French Republic Government Bond OAT, zero coupon, 25/02/23        | 14,237,542   | 0.31            | EUR 1,640,066  | French Republic Government Bond OAT, 4.000%, 25/10/38      | 3,087,402    | 0.07            |
| EUR 2,700,000  | French Republic Government Bond OAT, zero coupon, 25/03/23        | 3,237,921    | 0.07            | EUR 1,700,000  | French Republic Government Bond OAT, 1.750%, 25/06/39      | 2,447,623    | 0.05            |
| EUR 905,482  | French Republic Government Bond OAT, 8.500%, 25/04/23             | 1,253,611    | 0.03            | EUR 2,800,000  | French Republic Government Bond OAT, 0.500%, 25/05/40      | 3,047,230    | 0.06            |
| EUR 3,030,000  | French Republic Government Bond OAT, 1.750%, 25/05/23             | 3,757,923    | 0.08            | EUR 2,671,000  | French Republic Government Bond OAT, 4.500%, 25/04/41      | 5,494,162    | 0.12            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description   | Market Value | % of Net Assets | Quantity   | Description   | Market Value       | % of Net Assets |
|--|---|--------------|-----------------|--|---|--------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or 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 - 62.96% (continued)  |   |              |                 | Government Bonds - 62.96% (continued)  |   |                    |                 |
| France (continued)   |   |              |                 | France (continued)   |   |                    |                 |
| EUR 1,850,000  | French Republic Government Bond OAT, 3.250%, 25/05/45     | 3,419,525    | 0.07            | EUR 100,000  | Unedic Asseo, 1.250%, 21/10/27                                  | 129,266            | 0.00            |
| EUR 1,620,000  | French Republic Government Bond OAT, 2.000%, 25/05/48     | 2,474,779    | 0.05            | EUR 800,000  | Unedic Asseo, zero coupon, 25/11/28                             | 949,077            | 0.02            |
| EUR 2,050,000  | French Republic Government Bond OAT, 1.500%, 25/05/50     | 2,826,052    | 0.06            | EUR 300,000  | Unedic Asseo, 0.500%, 20/03/29                                  | 370,499            | 0.01            |
| EUR 1,700,000  | French Republic Government Bond OAT, 0.750%, 25/05/52     | 1,927,608    | 0.04            | EUR 300,000  | Unedic Asseo, 0.250%, 25/11/29                                  | 362,288            | 0.01            |
| EUR 1,282,493  | French Republic Government Bond OAT, 4.000%, 25/04/55     | 2,882,594    | 0.06            | EUR 500,000  | Unedic Asseo, 0.100%, 25/05/34                                  | 571,770            | 0.01            |
| EUR 1,058,000  | French Republic Government Bond OAT, 4.000%, 25/04/60     | 2,483,093    | 0.05            | EUR 400,000  | Unedic Asseo, 0.250%, perpetual                                 | 463,322            | 0.01            |
| EUR 950,000  | French Republic Government Bond OAT, 1.750%, 25/05/66     | 1,419,624    | 0.03            | <b>Total France</b>  |   | <b>172,881,537</b> | <b>3.75</b>     |
| EUR 100,000  | Regie Autonome des Transports Parisiens, 3.750%, 19/10/26 | 142,863      | 0.00            | Germany  |   |                    |                 |
| EUR 200,000  | Regie Autonome des Transports Parisiens, 0.350%, 20/06/29 | 241,250      | 0.01            | EUR 1,800,000  | Bundesobligation, zero coupon, 07/10/22                         | 2,153,619          | 0.05            |
| EUR 100,000  | Region of Ile de France, 0.625%, 23/04/27                 | 123,534      | 0.00            | EUR 2,100,000  | Bundesobligation, zero coupon, 14/04/23                         | 2,521,446          | 0.05            |
| EUR 100,000  | Region of Ile de France, 1.375%, 20/06/33                 | 131,493      | 0.00            | EUR 1,900,000  | Bundesobligation, zero coupon, 13/10/23                         | 2,290,051          | 0.05            |
| EUR 200,000  | SA de Gestion de Stocks de Securite, 0.625%, 25/05/23     | 241,468      | 0.01            | EUR 1,600,000  | Bundesobligation, zero coupon, 05/04/24                         | 1,933,492          | 0.04            |
| USD 200,000  | SFIL SA, 0.500%, 05/06/23                                 | 200,530      | 0.00            | EUR 1,400,000  | Bundesobligation, zero coupon, 18/10/24                         | 1,697,384          | 0.04            |
| EUR 200,000  | SFIL SA, 0.750%, 06/02/26                                 | 247,825      | 0.01            | EUR 6,400,000  | Bundesobligation, zero coupon, 11/04/25                         | 7,797,632          | 0.17            |
| EUR 100,000  | SNCF Mobilites, 4.875%, 12/06/23                          | 130,731      | 0.00            | EUR 1,300,000  | Bundesrepub Deutschland, 4.750%, 04/07/40                       | 2,919,924          | 0.06            |
| EUR 200,000  | SNCF Mobilites, 1.500%, 02/02/29                          | 259,658      | 0.01            | EUR 2,000,000  | Bundesrepublik Deutschland Bundesanleihe, 1.500%, 04/09/22      | 2,433,753          | 0.05            |
| EUR 200,000  | Sncf Reseau, 2.000%, 05/02/48                             | 280,639      | 0.01            | EUR 1,900,000  | Bundesrepublik Deutschland Bundesanleihe, 1.500%, 15/02/23      | 2,333,944          | 0.05            |
| EUR 200,000  | SNCF Reseau, 4.500%, 30/01/24                             | 267,172      | 0.01            | EUR 2,450,000  | Bundesrepublik Deutschland Bundesanleihe, 1.500%, 15/05/23      | 3,026,091          | 0.07            |
| EUR 100,000  | SNCF Reseau, 4.250%, 07/10/26                             | 146,186      | 0.00            | EUR 2,000,000  | Bundesrepublik Deutschland Bundesanleihe, 2.000%, 15/08/23      | 2,509,200          | 0.05            |
| EUR 200,000  | SNCF Reseau, 1.125%, 19/05/27                             | 253,849      | 0.01            | EUR 599,485  | Bundesrepublik Deutschland Bundesanleihe, 6.250%, 04/01/24      | 836,131            | 0.02            |
| EUR 200,000  | SNCF Reseau, 3.125%, 25/10/28                             | 290,370      | 0.01            | EUR 1,400,000  | Bundesrepublik Deutschland Bundesanleihe, 1.750%, 15/02/24      | 1,768,261          | 0.04            |
| EUR 200,000  | SNCF Reseau, 0.875%, 22/01/29                             | 250,986      | 0.01            | EUR 1,750,000  | Bundesrepublik Deutschland Bundesanleihe, 1.500%, 15/05/24      | 2,207,732          | 0.05            |
| EUR 200,000  | SNCF Reseau, 1.125%, 25/05/30                             | 255,891      | 0.01            | EUR 1,300,000  | Bundesrepublik Deutschland Bundesanleihe, 1.000%, 15/08/24      | 1,624,289          | 0.03            |
| EUR 59,000   | SNCF Reseau, 5.000%, 10/10/33                             | 107,529      | 0.00            | EUR 1,500,000  | Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/02/25      | 1,855,502          | 0.04            |
| GBP 100,000  | SNCF Reseau, 5.250%, 31/01/35                             | 200,976      | 0.00            | EUR 2,000,000  | Bundesrepublik Deutschland Bundesanleihe, 1.000%, 15/08/25      | 2,535,123          | 0.05            |
| EUR 400,000  | SNCF Reseau, 0.750%, 25/05/36                             | 482,752      | 0.01            | EUR 2,300,000  | Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/02/26      | 2,870,905          | 0.06            |
| EUR 200,000  | SNCF Reseau, 1.500%, 29/05/37                             | 265,452      | 0.01            | EUR 1,700,000  | Bundesrepublik Deutschland Bundesanleihe, zero coupon, 15/08/26 | 2,076,693          | 0.04            |
| GBP 100,000  | SNCF Reseau, 4.830%, 25/03/60                             | 245,680      | 0.01            | EUR 2,300,000  | Bundesrepublik Deutschland Bundesanleihe, 0.250%, 15/02/27      | 2,851,567          | 0.06            |
| EUR 400,000  | Societe Du Grand Paris EPIC, zero coupon, 25/11/30        | 463,958      | 0.01            | EUR 573,522  | Bundesrepublik Deutschland Bundesanleihe, 6.500%, 04/07/27      | 974,845            | 0.02            |
| EUR 200,000  | Societe Du Grand Paris EPIC, 1.125%, 25/05/34             | 256,150      | 0.01            | EUR 1,850,000  | Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/08/27      | 2,332,484          | 0.05            |
| EUR 400,000  | Societe Du Grand Paris EPIC, 0.700%, 15/10/60             | 404,833      | 0.01            | EUR 10,200,000   | Bundesrepublik Deutschland Bundesanleihe, zero coupon, 15/11/27 | 12,251,719         | 0.25            |
| EUR 300,000  | Societe Du Grand Paris EPIC, 1.000%, 18/02/70             | 323,858      | 0.01            |  |   |                    |                 |
| EUR 300,000  | Societe Nationale SNCF SA, 1.000%, 25/05/40               | 352,981      | 0.01            |  |   |                    |                 |
| EUR 200,000  | Unedic Asseo, 2.250%, 05/04/23                            | 248,864      | 0.01            |  |   |                    |                 |
| EUR 400,000  | Unedic Asseo, 0.250%, 24/11/23                            | 482,998      | 0.01            |  |   |                    |                 |
| EUR 100,000  | Unedic Asseo, 2.375%, 25/05/24                            | 128,418      | 0.00            |  |   |                    |                 |
| EUR 400,000  | Unedic Asseo, 0.100%, 25/11/26                            | 483,046      | 0.01            |  |   |                    |                 |
| EUR 300,000  | Unedic Asseo, 1.250%, 28/03/27                            | 385,641      | 0.01            |  |   |                    |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description   | Market Value | % of Net Assets | Quantity   | Description   | Market Value | % of Net Assets |
|--|---|--------------|-----------------|--|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or 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 - 62.96% (continued)  |   |              |                 | Government Bonds - 62.96% (continued)  |   |              |                 |
| Germany (continued)  |   |              |                 | Germany (continued)  |   |              |                 |
| EUR 479,432  | Bundesrepublik Deutschland Bundesanleihe, 5.625%, 04/01/28      | 802,037      | 0.02            | EUR 300,000  | Investitionsbank Schleswig-Holstein, 0.010%, 17/10/29 | 355,923      | 0.01            |
| EUR 1,500,000  | Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/02/28      | 1,896,451    | 0.04            | EUR 200,000  | Land Baden-Wuerttemberg, 1.000%, 18/07/22             | 241,070      | 0.00            |
| EUR 500,185  | Bundesrepublik Deutschland Bundesanleihe, 4.750%, 04/07/28      | 816,546      | 0.02            | EUR 200,000  | Land Baden-Wuerttemberg, 0.625%, 16/01/25             | 246,148      | 0.01            |
| EUR 1,850,000  | Bundesrepublik Deutschland Bundesanleihe, 0.250%, 15/08/28      | 2,305,389    | 0.05            | EUR 500,000  | Land Baden-Wuerttemberg, 0.010%, perpetual            | 601,631      | 0.01            |
| EUR 1,700,000  | Bundesrepublik Deutschland Bundesanleihe, 0.250%, 15/02/29      | 2,119,131    | 0.05            | EUR 300,000  | Land Berlin, zero coupon, 15/09/22                    | 358,211      | 0.01            |
| EUR 1,800,000  | Bundesrepublik Deutschland Bundesanleihe, zero coupon, 15/08/29 | 2,198,809    | 0.05            | EUR 100,000  | Land Berlin, 0.750%, 08/09/23                         | 121,924      | 0.00            |
| EUR 992,071  | Bundesrepublik Deutschland Bundesanleihe, 6.250%, 04/01/30      | 1,858,901    | 0.04            | EUR 100,000  | Land Berlin, 0.250%, 22/04/25                         | 121,560      | 0.00            |
| EUR 731,855  | Bundesrepublik Deutschland Bundesanleihe, 5.500%, 04/01/31      | 1,360,870    | 0.03            | EUR 300,000  | Land Berlin, 0.625%, 20/03/26                         | 371,993      | 0.01            |
| EUR 1,299,783  | Bundesrepublik Deutschland Bundesanleihe, 4.750%, 04/07/34      | 2,538,693    | 0.05            | EUR 100,000  | Land Berlin, 0.100%, 18/01/30                         | 119,941      | 0.00            |
| EUR 1,666,530  | Bundesrepublik Deutschland Bundesanleihe, 4.000%, 04/01/37      | 3,219,535    | 0.07            | EUR 300,000  | Land Berlin, 1.300%, 13/06/33                         | 400,024      | 0.01            |
| EUR 1,355,626  | Bundesrepublik Deutschland Bundesanleihe, 4.250%, 04/07/39      | 2,832,754    | 0.06            | EUR 200,000  | Land Berlin, 1.375%, 05/06/37                         | 271,178      | 0.01            |
| EUR 400,000  | Bundesrepublik Deutschland Bundesanleihe, 4.750%, 04/07/40      | 898,438      | 0.02            | EUR 500,000  | Land Berlin, 0.100%, 18/01/41                         | 546,676      | 0.01            |
| EUR 1,775,000  | Bundesrepublik Deutschland Bundesanleihe, 3.250%, 04/07/42      | 3,487,815    | 0.08            | EUR 400,000  | Land Berlin, 0.010%, perpetual                        | 474,251      | 0.01            |
| EUR 1,970,000  | Bundesrepublik Deutschland Bundesanleihe, 2.500%, 04/07/44      | 3,584,048    | 0.08            | EUR 200,000  | Land Thuringen, 0.500%, 02/03/27                      | 247,486      | 0.01            |
| EUR 2,040,000  | Bundesrepublik Deutschland Bundesanleihe, 2.500%, 15/08/46      | 3,784,050    | 0.08            | EUR 300,000  | Land Thuringen, 0.010%, perpetual                     | 354,294      | 0.01            |
| EUR 1,800,000  | Bundesrepublik Deutschland Bundesanleihe, 1.250%, 15/08/48      | 2,693,294    | 0.06            | EUR 200,000  | State of Brandenburg, 0.375%, 29/01/35                | 238,672      | 0.00            |
| EUR 1,820,000  | Bundesrepublik Deutschland Bundesanleihe, zero coupon, 15/08/50 | 1,984,787    | 0.04            | EUR 500,000  | State of Brandenburg, zero coupon, perpetual          | 599,900      | 0.01            |
| EUR 5,100,000  | Bundesschatzanweisungen, zero coupon, 16/09/22                  | 6,109,076    | 0.12            | EUR 100,000  | State of Bremen, 0.500%, 03/03/25                     | 122,560      | 0.00            |
| EUR 300,000  | Free and Hanseatic City of Hamburg, 1.200%, 03/06/33            | 395,680      | 0.01            | EUR 200,000  | State of Bremen, 1.000%, 25/02/28                     | 255,775      | 0.01            |
| EUR 400,000  | Free and Hanseatic City of Hamburg, 0.010%, perpetual           | 479,887      | 0.01            | EUR 300,000  | State of Bremen, 0.400%, 20/08/49                     | 337,380      | 0.01            |
| EUR 300,000  | Free State of Bavaria, 0.010%, 20/03/23                         | 359,388      | 0.01            | EUR 200,000  | State of Hesse, 1.750%, 20/01/23                      | 245,735      | 0.01            |
| EUR 500,000  | Free State of Saxony, 0.010%, perpetual                         | 600,558      | 0.01            | EUR 300,000  | State of Hesse, 0.125%, 25/01/24                      | 361,519      | 0.01            |
| EUR 300,000  | Gemeinsame Deutsche Bundeslaender, 0.250%, 18/03/24             | 362,928      | 0.01            | EUR 300,000  | State of Hesse, 0.625%, 02/08/28                      | 375,501      | 0.01            |
| EUR 300,000  | Gemeinsame Deutsche Bundeslaender, 0.375%, 17/04/25             | 366,404      | 0.01            | EUR 400,000  | State of Hesse, zero coupon, 08/11/30                 | 472,961      | 0.01            |
| EUR 200,000  | Gemeinsame Deutsche Bundeslaender, 0.625%, 13/02/29             | 250,533      | 0.01            | EUR 300,000  | State of Hesse, zero coupon, perpetual                | 361,356      | 0.01            |
| EUR 300,000  | Gemeinsame Deutsche Bundeslaender, zero coupon, 25/09/29        | 357,453      | 0.01            | EUR 300,000  | State of Hesse, 0.010%, perpetual                     | 356,777      | 0.01            |
| EUR 200,000  | Gemeinsame Deutsche Bundeslaender, 0.010%, perpetual            | 236,151      | 0.00            | EUR 300,000  | State of Lower Saxony, 1.000%, 18/08/22               | 362,085      | 0.01            |
|  |   |              |                 | EUR 200,000  | State of Lower Saxony, 2.125%, 16/01/24               | 253,130      | 0.01            |
|  |   |              |                 | EUR 300,000  | State of Lower Saxony, 0.500%, 13/06/25               | 368,507      | 0.01            |
|  |   |              |                 | EUR 100,000  | State of Lower Saxony, zero coupon, 10/07/26          | 120,479      | 0.00            |
|  |   |              |                 | EUR 300,000  | State of Lower Saxony, 0.750%, 15/02/28               | 378,049      | 0.01            |
|  |   |              |                 | EUR 400,000  | State of Lower Saxony, 0.010%, 19/02/29               | 478,369      | 0.01            |
|  |   |              |                 | EUR 300,000  | State of Lower Saxony, 0.375%, 14/05/29               | 368,742      | 0.01            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description  | Market Value | % of Net Assets | Quantity   | Description  | Market Value       | % of Net Assets |
|--|--|--------------|-----------------|--|--|--------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or 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 - 62.96% (continued)  |  |              |                 | Government Bonds - 62.96% (continued)  |  |                    |                 |
| Germany (continued)  |  |              |                 | Germany (continued)  |  |                    |                 |
| EUR 500,000  | State of Lower Saxony, 0.010%, perpetual                       | 601,204      | 0.01            | EUR 300,000  | State of Rhineland-Palatinate, 0.700%, 26/01/28            | 376,576            | 0.01            |
| EUR 400,000  | State of Lower Saxony, 0.010%, perpetual                       | 479,962      | 0.01            | EUR 200,000  | State of Rhineland-Palatinate, 0.010%, perpetual           | 236,258            | 0.00            |
| EUR 300,000  | State of Lower Saxony, zero coupon, perpetual                  | 359,922      | 0.01            | EUR 200,000  | State of Saxony-Anhalt, 0.750%, 29/01/29                   | 252,651            | 0.01            |
| EUR 400,000  | State of North Rhine-Westphalia Germany, zero coupon, 05/12/22 | 478,103      | 0.01            | EUR 400,000  | State of Saxony-Anhalt, zero coupon, perpetual             | 481,651            | 0.01            |
| EUR 200,000  | State of North Rhine-Westphalia Germany, 0.375%, 16/02/23      | 240,712      | 0.00            | EUR 300,000  | State of Schleswig-Holstein Germany, 0.375%, 30/10/24      | 365,579            | 0.01            |
| USD 300,000  | State of North Rhine-Westphalia Germany, 0.625%, 28/04/23      | 301,719      | 0.01            | EUR 200,000  | State of Schleswig-Holstein Germany, 0.250%, 27/02/26      | 243,729            | 0.01            |
| EUR 500,000  | State of North Rhine-Westphalia Germany, zero coupon, 02/04/24 | 600,991      | 0.01            | EUR 150,000  | State of Schleswig-Holstein Germany, 0.200%, 15/08/39      | 169,007            | 0.00            |
| EUR 200,000  | State of North Rhine-Westphalia Germany, 1.250%, 14/03/25      | 251,892      | 0.01            | EUR 400,000  | State of Schleswig-Holstein Germany, 0.010%, perpetual     | 481,955            | 0.01            |
| EUR 400,000  | State of North Rhine-Westphalia Germany, zero coupon, 05/05/25 | 481,917      | 0.01            | <b>Total Germany</b>   |  | <b>137,574,247</b> | <b>2.99</b>     |
| EUR 300,000  | State of North Rhine-Westphalia Germany, 0.750%, 16/01/26      | 373,580      | 0.01            | Hong Kong  |  |                    |                 |
| EUR 400,000  | State of North Rhine-Westphalia Germany, 0.250%, 13/03/26      | 487,434      | 0.01            | USD 500,000  | Hong Kong Government International Bond, 0.625%, perpetual | 492,370            | 0.01            |
| EUR 100,000  | State of North Rhine-Westphalia Germany, 0.500%, 16/04/26      | 123,391      | 0.00            | <b>Total Hong Kong</b>   |  | <b>492,370</b>     | <b>0.01</b>     |
| EUR 300,000  | State of North Rhine-Westphalia Germany, 0.500%, 16/02/27      | 371,623      | 0.01            | Hungary  |  |                    |                 |
| EUR 200,000  | State of North Rhine-Westphalia Germany, 0.950%, 13/03/28      | 255,187      | 0.01            | HUF 27,000,000   | Hungary Government Bond, 7.000%, 24/06/22                  | 96,613             | 0.00            |
| EUR 300,000  | State of North Rhine-Westphalia Germany, 0.900%, 15/11/28      | 382,819      | 0.01            | HUF 40,000,000   | Hungary Government Bond, 1.750%, 26/10/22                  | 136,599            | 0.00            |
| EUR 500,000  | State of North Rhine-Westphalia Germany, 0.200%, 09/04/30      | 604,560      | 0.01            | HUF 45,000,000   | Hungary Government Bond, 6.000%, 24/11/23                  | 168,166            | 0.00            |
| EUR 250,000  | State of North Rhine-Westphalia Germany, 1.100%, 13/03/34      | 326,698      | 0.01            | HUF 70,000,000   | Hungary Government Bond, 3.000%, 26/06/24                  | 245,804            | 0.01            |
| EUR 200,000  | State of North Rhine-Westphalia Germany, 1.650%, 22/02/38      | 282,012      | 0.01            | HUF 125,000,000  | Hungary Government Bond, 2.500%, 24/10/24                  | 432,736            | 0.01            |
| EUR 100,000  | State of North Rhine-Westphalia Germany, 1.500%, 12/06/40      | 139,793      | 0.00            | HUF 40,000,000   | Hungary Government Bond, 5.500%, 24/06/25                  | 153,631            | 0.00            |
| EUR 100,000  | State of North Rhine-Westphalia Germany, 1.650%, 16/05/47      | 147,923      | 0.00            | HUF 100,000,000  | Hungary Government Bond, 1.000%, 26/11/25                  | 324,270            | 0.01            |
| EUR 200,000  | State of North Rhine-Westphalia Germany, 1.550%, 16/06/48      | 293,427      | 0.01            | HUF 40,000,000   | Hungary Government Bond, 2.750%, 22/12/26                  | 139,403            | 0.00            |
| EUR 200,000  | State of North Rhine-Westphalia Germany, 0.800%, 30/07/49      | 250,275      | 0.01            | HUF 52,500,000   | Hungary Government Bond, 3.000%, 27/10/27                  | 185,337            | 0.01            |
| EUR 300,000  | State of North Rhine-Westphalia Germany, 1.750%, 11/07/68      | 471,890      | 0.01            | HUF 15,000,000   | Hungary Government Bond, 6.750%, 22/10/28                  | 65,478             | 0.00            |
| EUR 350,000  | State of North Rhine-Westphalia Germany, 2.150%, 21/03/19      | 651,864      | 0.01            | HUF 50,000,000   | Hungary Government Bond, 2.000%, 23/05/29                  | 164,351            | 0.00            |
| EUR 400,000  | State of North Rhine-Westphalia Germany, 0.950%, 10/01/21      | 436,762      | 0.01            | HUF 100,000,000  | Hungary Government Bond, 3.000%, 21/08/30                  | 352,506            | 0.01            |
| EUR 400,000  | State of North Rhine-Westphalia Germany, 0.200%, perpetual     | 487,196      | 0.01            | HUF 220,000,000  | Hungary Government Bond, 3.250%, 22/10/31                  | 787,570            | 0.02            |
| EUR 200,000  | State of Rhineland-Palatinate, 1.750%, 05/09/22                | 243,672      | 0.01            | HUF 50,000,000   | Hungary Government Bond, 3.000%, 27/10/38                  | 164,372            | 0.00            |
| EUR 200,000  | State of Rhineland-Palatinate, 0.750%, 19/01/26                | 249,113      | 0.01            | USD 200,000  | Hungary Government International Bond, 5.375%, 25/03/24    | 225,628            | 0.01            |
|  |  |              |                 | EUR 200,000  | Hungary Government International Bond, 1.750%, 10/10/27    | 259,269            | 0.01            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description   | Market Value     | % of Net Assets | Quantity   | Description   | Market Value      | % of Net Assets |
|--|---|------------------|-----------------|--|---|-------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or 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 - 62.96% (continued)  |   |                  |                 | Government Bonds - 62.96% (continued)  |   |                   |                 |
| Hungary (continued)  |   |                  |                 | Indonesia (continued)  |   |                   |                 |
| USD 100,000  | Hungary Government International Bond, 7.625%, 29/03/41   | 164,070          | 0.00            | USD 100,000  | Indonesia Government International Bond, 4.750%, 18/07/47 | 119,115           | 0.00            |
| EUR 300,000  | Hungary Government International Bond, 1.500%, 17/11/50   | 331,738          | 0.01            | USD 500,000  | Indonesia Government International Bond, 4.350%, 11/01/48 | 567,510           | 0.01            |
| <b>Total Hungary</b>   |   | <b>4,397,541</b> | <b>0.10</b>     | USD 300,000  | Indonesia Government International Bond, 3.700%, 30/10/49 | 314,544           | 0.01            |
| Iceland  |   |                  |                 | USD 300,000  | Indonesia Government International Bond, 3.500%, 14/02/50 | 311,064           | 0.01            |
| EUR 300,000  | Iceland Government International Bond, 0.625%, 03/06/26   | 366,187          | 0.01            | IDR 18,000,000,000   | Indonesia Treasury Bond, 5.625%, 15/05/23                 | 1,269,844         | 0.03            |
| <b>Total Iceland</b>   |   | <b>366,187</b>   | <b>0.01</b>     | IDR 27,000,000,000   | Indonesia Treasury Bond, 6.500%, 15/06/25                 | 1,954,055         | 0.04            |
| India  |   |                  |                 | IDR 16,000,000,000   | Indonesia Treasury Bond, 8.375%, 15/09/26                 | 1,240,872         | 0.03            |
| USD 300,000  | Export-Import Bank of India, 3.875%, 12/03/24             | 320,505          | 0.01            | IDR 19,000,000,000   | Indonesia Treasury Bond, 7.000%, 15/05/27                 | 1,390,800         | 0.03            |
| USD 300,000  | Export-Import Bank of India, 3.875%, 01/02/28             | 324,699          | 0.01            | IDR 12,000,000,000   | Indonesia Treasury Bond, 6.125%, 15/05/28                 | 826,593           | 0.02            |
| USD 300,000  | Export-Import Bank of India, 3.250%, 15/01/30             | 305,079          | 0.00            | IDR 21,000,000,000   | Indonesia Treasury Bond, 7.000%, 15/09/30                 | 1,497,242         | 0.03            |
| USD 500,000  | Export-Import Bank of India, 2.250%, 13/01/31             | 464,835          | 0.01            | IDR 13,500,000,000   | Indonesia Treasury Bond, 6.500%, 15/02/31                 | 926,556           | 0.02            |
| <b>Total India</b>   |   | <b>1,415,118</b> | <b>0.03</b>     | IDR 8,000,000,000  | Indonesia Treasury Bond, 7.500%, 15/08/32                 | 580,204           | 0.01            |
| Indonesia  |   |                  |                 | IDR 29,000,000,000   | Indonesia Treasury Bond, 7.500%, 15/06/35                 | 2,067,300         | 0.04            |
| USD 500,000  | Indonesia Government International Bond, 2.950%, 11/01/23 | 518,100          | 0.01            | IDR 11,600,000,000   | Indonesia Treasury Bond, 8.250%, 15/05/36                 | 878,720           | 0.02            |
| EUR 200,000  | Indonesia Government International Bond, 1.750%, 24/04/25 | 249,129          | 0.01            | IDR 12,000,000,000   | Indonesia Treasury Bond, 7.500%, 15/05/38                 | 847,308           | 0.02            |
| EUR 100,000  | Indonesia Government International Bond, 3.375%, 30/07/25 | 132,579          | 0.00            | IDR 12,200,000,000   | Indonesia Treasury Bond, 8.375%, 15/04/39                 | 929,901           | 0.02            |
| USD 200,000  | Indonesia Government International Bond, 4.350%, 08/01/27 | 226,362          | 0.01            | IDR 15,000,000,000   | Indonesia Treasury Bond, 7.500%, 15/04/40                 | 1,059,041         | 0.02            |
| EUR 200,000  | Indonesia Government International Bond, 3.750%, 14/06/28 | 281,815          | 0.01            | USD 200,000  | Lembaga Pembiayaan Ekspor Indonesia, 3.875%, 06/04/24     | 214,044           | 0.00            |
| USD 300,000  | Indonesia Government International Bond, 2.850%, 14/02/30 | 311,385          | 0.01            | USD 500,000  | PERUSAHAAN PENERBIT SBSN, 1.500%, perpetual               | 499,850           | 0.01            |
| USD 500,000  | Indonesia Government International Bond, 1.850%, 12/03/31 | 489,410          | 0.01            | USD 200,000  | Perusahaan Penerbit SBSN Indonesia III, 3.900%, 20/08/24  | 217,576           | 0.00            |
| EUR 300,000  | Indonesia Government International Bond, 1.400%, 30/10/31 | 362,135          | 0.01            | USD 200,000  | Perusahaan Penerbit SBSN Indonesia III, 4.325%, 28/05/25  | 223,380           | 0.00            |
| USD 250,000  | Indonesia Government International Bond, 8.500%, 12/10/35 | 400,108          | 0.01            | USD 100,000  | Perusahaan Penerbit SBSN Indonesia III, 4.150%, 29/03/27  | 112,136           | 0.00            |
| USD 100,000  | Indonesia Government International Bond, 6.625%, 17/02/37 | 137,981          | 0.00            | USD 400,000  | Perusahaan Penerbit SBSN Indonesia III, 4.450%, 20/02/29  | 460,284           | 0.01            |
| USD 200,000  | Indonesia Government International Bond, 4.625%, 15/04/43 | 231,512          | 0.01            | <b>Total Indonesia</b>   |   | <b>22,144,027</b> | <b>0.48</b>     |
| USD 200,000  | Indonesia Government International Bond, 6.750%, 15/01/44 | 295,572          | 0.01            |  |   |                   |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description                                      | Market Value      | % of Net Assets | Quantity   | Description  | Market Value     | % of Net Assets |
|--|--|-------------------|-----------------|--|--|------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or 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 - 62.96% (continued)  |  |                   |                 | Government Bonds - 62.96% (continued)  |  |                  |                 |
| Ireland  |  |                   |                 | Israel (continued)   |  |                  |                 |
| EUR 300,000  | Ireland Government Bond, zero coupon, 18/10/22   | 358,616           | 0.01            | ILS 1,400,000  | Israel Government Bond - Fixed, 1.500%, 31/05/37         | 407,661          | 0.01            |
| EUR 800,000  | Ireland Government Bond, 3.900%, 20/03/23        | 1,022,483         | 0.02            | ILS 1,650,000  | Israel Government Bond - Fixed, 5.500%, 31/01/42         | 803,479          | 0.02            |
| EUR 900,000  | Ireland Government Bond, 3.400%, 18/03/24        | 1,182,794         | 0.03            | ILS 1,500,000  | Israel Government Bond - Fixed, 3.750%, 31/03/47         | 592,612          | 0.01            |
| EUR 667,000  | Ireland Government Bond, 5.400%, 13/03/25        | 964,888           | 0.02            | USD 200,000  | Israel Government International Bond, 2.875%, 16/03/26   | 215,702          | 0.00            |
| EUR 650,000  | Ireland Government Bond, 1.000%, 15/05/26        | 823,900           | 0.02            | EUR 300,000  | Israel Government International Bond, 1.500%, 18/01/27   | 384,250          | 0.01            |
| EUR 1,300,000  | Ireland Government Bond, 0.200%, 15/05/27        | 1,570,738         | 0.03            | USD 300,000  | Israel Government International Bond, 4.125%, 17/01/48   | 361,776          | 0.01            |
| EUR 400,000  | Ireland Government Bond, 0.900%, 15/05/28        | 509,833           | 0.01            | EUR 300,000  | Israel Government International Bond, 2.500%, 16/01/49   | 447,847          | 0.01            |
| EUR 700,000  | Ireland Government Bond, 1.100%, 15/05/29        | 907,100           | 0.02            | USD 300,000  | State of Israel, 2.500%, 15/01/30                        | 314,682          | 0.01            |
| EUR 550,000  | Ireland Government Bond, 2.400%, 15/05/30        | 791,754           | 0.02            | USD 300,000  | State of Israel, 3.375%, 15/01/50                        | 321,213          | 0.01            |
| EUR 300,000  | Ireland Government Bond, 1.350%, 18/03/31        | 400,238           | 0.01            | USD 500,000  | State of Israel, 3.800%, perpetual                       | 569,895          | 0.01            |
| EUR 500,000  | Ireland Government Bond, zero coupon, 18/10/31   | 583,463           | 0.01            | <b>Total Israel</b>  |  | <b>8,944,915</b> | <b>0.19</b>     |
| EUR 300,000  | Ireland Government Bond, 1.300%, 15/05/33        | 400,124           | 0.01            | Italy  |  |                  |                 |
| EUR 300,000  | Ireland Government Bond, 0.400%, 15/05/35        | 357,499           | 0.01            | EUR 1,500,000  | Buoni Poliennali Del Tes, 0.350%, 01/02/25               | 1,807,971        | 0.04            |
| EUR 375,000  | Ireland Government Bond, 1.700%, 15/05/37        | 528,977           | 0.01            | EUR 300,000  | Cassa Depositi e Prestiti SpA, 1.500%, 20/04/23          | 366,902          | 0.01            |
| EUR 700,000  | Ireland Government Bond, 2.000%, 18/02/45        | 1,065,348         | 0.02            | EUR 200,000  | Cassa Depositi e Prestiti SpA, 1.500%, 09/04/25          | 249,537          | 0.01            |
| EUR 400,000  | Ireland Government Bond, 1.500%, 15/05/50        | 552,094           | 0.01            | EUR 900,000  | Italy Buoni Poliennali Del Tesoro, 1.000%, 15/07/22      | 1,083,331        | 0.02            |
| <b>Total Ireland</b>   |  | <b>12,019,849</b> | <b>0.26</b>     | EUR 1,300,000  | Italy Buoni Poliennali Del Tesoro, 0.900%, 01/08/22      | 1,563,994        | 0.03            |
| Israel   |  |                   |                 | EUR 1,400,000  | Italy Buoni Poliennali Del Tesoro, 5.500%, 01/09/22      | 1,775,118        | 0.04            |
| USD 200,000  | Israel Government AID Bond, 5.500%, 26/04/24     | 227,788           | 0.00            | EUR 1,200,000  | Italy Buoni Poliennali Del Tesoro, 1.450%, 15/09/22      | 1,455,185        | 0.03            |
| ILS 800,000  | Israel Government Bond - Fixed, 1.250%, 30/11/22 | 249,663           | 0.01            | EUR 1,400,000  | Italy Buoni Poliennali Del Tesoro, 5.500%, 01/11/22      | 1,791,040        | 0.04            |
| ILS 1,000,000  | Israel Government Bond - Fixed, 4.250%, 31/03/23 | 329,167           | 0.01            | EUR 3,900,000  | Italy Buoni Poliennali Del Tesoro, zero coupon, 29/11/22 | 4,644,210        | 0.10            |
| ILS 800,000  | Israel Government Bond - Fixed, 1.500%, 30/11/23 | 253,356           | 0.01            | EUR 1,400,000  | Italy Buoni Poliennali Del Tesoro, 0.050%, 15/01/23      | 1,672,032        | 0.04            |
| ILS 2,100,000  | Israel Government Bond - Fixed, 3.750%, 31/03/24 | 707,272           | 0.01            | EUR 1,200,000  | Italy Buoni Poliennali Del Tesoro, 0.950%, 01/03/23      | 1,454,801        | 0.03            |
| ILS 2,000,000  | Israel Government Bond - Fixed, 0.500%, 30/04/25 | 617,922           | 0.01            | EUR 1,300,000  | Italy Buoni Poliennali Del Tesoro, 0.950%, 15/03/23      | 1,576,651        | 0.03            |
| ILS 1,800,000  | Israel Government Bond - Fixed, 1.750%, 31/08/25 | 584,181           | 0.01            | EUR 1,200,000  | Italy Buoni Poliennali Del Tesoro, 4.500%, 01/05/23      | 1,550,873        | 0.03            |
| ILS 1,000,000  | Israel Government Bond - Fixed, 6.250%, 30/10/26 | 399,546           | 0.01            | EUR 3,300,000  | Italy Buoni Poliennali Del Tesoro, 0.600%, 15/06/23      | 3,911,255        | 0.08            |
| ILS 1,000,000  | Israel Government Bond - Fixed, 2.000%, 31/03/27 | 331,183           | 0.01            | EUR 1,800,000  | Italy Buoni Poliennali Del Tesoro, 4.750%, 01/08/23      | 2,362,406        | 0.05            |
| ILS 2,000,000  | Israel Government Bond - Fixed, 2.250%, 28/09/28 | 673,690           | 0.01            | EUR 1,500,000  | Italy Buoni Poliennali Del Tesoro, 0.300%, 15/08/23      | 1,802,332        | 0.04            |
| ILS 500,000  | Israel Government Bond - Fixed, 1.000%, 31/03/30 | 152,030           | 0.00            | EUR 1,100,000  | Italy Buoni Poliennali Del Tesoro, 2.450%, 01/10/23      | 1,385,956        | 0.03            |
|  |  |                   |                 | EUR 1,400,000  | Italy Buoni Poliennali Del Tesoro, 0.650%, 15/10/23      | 1,696,637        | 0.04            |
|  |  |                   |                 | EUR 1,069,382  | Italy Buoni Poliennali Del Tesoro, 9.000%, 01/11/23      | 1,543,541        | 0.03            |



## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description   | Market Value | % of Net Assets | Quantity   | Description   | Market Value | % of Net Assets |
|--|---|--------------|-----------------|--|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or 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 - 62.96% (continued)  |   |              |                 | Government Bonds - 62.96% (continued)  |   |              |                 |
| Italy (continued)  |   |              |                 | Italy (continued)  |   |              |                 |
| EUR 1,800,000  | Italy Buoni Poliennali Del Tesoro, 4.500%, 01/03/24 | 2,404,117    | 0.05            | EUR 1,458,354  | Italy Buoni Poliennali Del Tesoro, 5.250%, 01/11/29 | 2,387,489    | 0.05            |
| EUR 1,000,000  | Italy Buoni Poliennali Del Tesoro, 1.850%, 15/05/24 | 1,256,189    | 0.03            | EUR 1,750,000  | Italy Buoni Poliennali Del Tesoro, 3.500%, 01/03/30 | 2,577,015    | 0.06            |
| EUR 900,000  | Italy Buoni Poliennali Del Tesoro, 1.750%, 01/07/24 | 1,129,353    | 0.02            | EUR 1,500,000  | Italy Buoni Poliennali Del Tesoro, 1.350%, 01/04/30 | 1,884,070    | 0.04            |
| EUR 1,450,000  | Italy Buoni Poliennali Del Tesoro, 3.750%, 01/09/24 | 1,933,727    | 0.04            | EUR 1,300,000  | Italy Buoni Poliennali Del Tesoro, 1.650%, 01/12/30 | 1,668,966    | 0.04            |
| EUR 700,000  | Italy Buoni Poliennali Del Tesoro, 1.450%, 15/11/24 | 874,783      | 0.02            | EUR 1,300,000  | Italy Buoni Poliennali Del Tesoro, 0.900%, 01/04/31 | 1,559,847    | 0.03            |
| EUR 1,100,000  | Italy Buoni Poliennali Del Tesoro, 2.500%, 01/12/24 | 1,421,973    | 0.03            | EUR 1,854,000  | Italy Buoni Poliennali Del Tesoro, 6.000%, 01/05/31 | 3,292,493    | 0.07            |
| EUR 1,550,000  | Italy Buoni Poliennali Del Tesoro, 5.000%, 01/03/25 | 2,182,761    | 0.05            | EUR 1,900,000  | Italy Buoni Poliennali Del Tesoro, 1.650%, 01/03/32 | 2,432,995    | 0.05            |
| EUR 1,400,000  | Italy Buoni Poliennali Del Tesoro, 1.450%, 15/05/25 | 1,757,602    | 0.04            | EUR 1,200,000  | Italy Buoni Poliennali Del Tesoro, 5.750%, 01/02/33 | 2,174,268    | 0.05            |
| EUR 1,500,000  | Italy Buoni Poliennali Del Tesoro, 1.500%, 01/06/25 | 1,888,108    | 0.04            | EUR 1,200,000  | Italy Buoni Poliennali Del Tesoro, 2.450%, 01/09/33 | 1,654,972    | 0.04            |
| EUR 1,400,000  | Italy Buoni Poliennali Del Tesoro, 1.850%, 01/07/25 | 1,785,013    | 0.04            | EUR 1,578,000  | Italy Buoni Poliennali Del Tesoro, 5.000%, 01/08/34 | 2,758,315    | 0.06            |
| EUR 1,100,000  | Italy Buoni Poliennali Del Tesoro, 2.500%, 15/11/25 | 1,446,680    | 0.03            | EUR 1,800,000  | Italy Buoni Poliennali Del Tesoro, 3.350%, 01/03/35 | 2,724,588    | 0.06            |
| EUR 1,500,000  | Italy Buoni Poliennali Del Tesoro, 2.000%, 01/12/25 | 1,934,447    | 0.04            | EUR 1,500,000  | Italy Buoni Poliennali Del Tesoro, 1.450%, 01/03/36 | 1,833,853    | 0.04            |
| EUR 2,500,000  | Italy Buoni Poliennali Del Tesoro, 0.500%, 01/02/26 | 3,000,232    | 0.06            | EUR 1,250,000  | Italy Buoni Poliennali Del Tesoro, 2.250%, 01/09/36 | 1,688,470    | 0.04            |
| EUR 1,650,000  | Italy Buoni Poliennali Del Tesoro, 4.500%, 01/03/26 | 2,362,739    | 0.05            | EUR 1,741,000  | Italy Buoni Poliennali Del Tesoro, 4.000%, 01/02/37 | 2,849,489    | 0.06            |
| EUR 1,100,000  | Italy Buoni Poliennali Del Tesoro, 1.600%, 01/06/26 | 1,399,758    | 0.03            | EUR 1,000,000  | Italy Buoni Poliennali Del Tesoro, 2.950%, 01/09/38 | 1,469,497    | 0.03            |
| EUR 1,400,000  | Italy Buoni Poliennali Del Tesoro, 2.100%, 15/07/26 | 1,825,025    | 0.04            | EUR 1,461,000  | Italy Buoni Poliennali Del Tesoro, 5.000%, 01/08/39 | 2,726,473    | 0.06            |
| EUR 500,000  | Italy Buoni Poliennali Del Tesoro, 7.250%, 01/11/26 | 816,576      | 0.02            | EUR 950,000  | Italy Buoni Poliennali Del Tesoro, 3.100%, 01/03/40 | 1,425,629    | 0.03            |
| EUR 800,000  | Italy Buoni Poliennali Del Tesoro, 1.250%, 01/12/26 | 1,003,196    | 0.02            | EUR 1,527,000  | Italy Buoni Poliennali Del Tesoro, 5.000%, 01/09/40 | 2,875,517    | 0.06            |
| EUR 1,650,000  | Italy Buoni Poliennali Del Tesoro, 0.850%, 15/01/27 | 2,024,713    | 0.04            | EUR 1,100,000  | Italy Buoni Poliennali Del Tesoro, 1.800%, 01/03/41 | 1,362,632    | 0.03            |
| EUR 1,325,000  | Italy Buoni Poliennali Del Tesoro, 2.200%, 01/06/27 | 1,749,836    | 0.04            | EUR 1,050,000  | Italy Buoni Poliennali Del Tesoro, 4.750%, 01/09/44 | 1,992,500    | 0.04            |
| EUR 1,050,000  | Italy Buoni Poliennali Del Tesoro, 2.050%, 01/08/27 | 1,376,875    | 0.03            | EUR 700,000  | Italy Buoni Poliennali Del Tesoro, 1.500%, 30/04/45 | 806,746      | 0.02            |
| EUR 3,200,000  | Italy Buoni Poliennali Del Tesoro, 0.950%, 15/09/27 | 3,866,484    | 0.08            | EUR 1,000,000  | Italy Buoni Poliennali Del Tesoro, 3.250%, 01/09/46 | 1,557,752    | 0.03            |
| EUR 1,333,024  | Italy Buoni Poliennali Del Tesoro, 6.500%, 01/11/27 | 2,191,146    | 0.05            | EUR 1,300,000  | Italy Buoni Poliennali Del Tesoro, 2.700%, 01/03/47 | 1,850,190    | 0.04            |
| EUR 1,400,000  | Italy Buoni Poliennali Del Tesoro, 2.000%, 01/02/28 | 1,836,066    | 0.04            | EUR 1,000,000  | Italy Buoni Poliennali Del Tesoro, 3.450%, 01/03/48 | 1,614,532    | 0.04            |
| EUR 1,000,000  | Italy Buoni Poliennali Del Tesoro, 0.250%, 15/03/28 | 1,173,876    | 0.03            | EUR 1,050,000  | Italy Buoni Poliennali Del Tesoro, 3.850%, 01/09/49 | 1,814,599    | 0.04            |
| EUR 1,425,000  | Italy Buoni Poliennali Del Tesoro, 4.750%, 01/09/28 | 2,200,311    | 0.05            | EUR 1,150,000  | Italy Buoni Poliennali Del Tesoro, 2.450%, 01/09/50 | 1,560,894    | 0.03            |
| EUR 1,500,000  | Italy Buoni Poliennali Del Tesoro, 2.800%, 01/12/28 | 2,078,872    | 0.05            | EUR 300,000  | Italy Buoni Poliennali Del Tesoro, 1.700%, 01/09/51 | 344,827      | 0.01            |
| EUR 1,900,000  | Italy Buoni Poliennali Del Tesoro, 3.000%, 01/08/29 | 2,686,436    | 0.06            | EUR 750,000  | Italy Buoni Poliennali Del Tesoro, 2.800%, 01/03/67 | 1,052,591    | 0.02            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description  | Market Value       | % of Net Assets | Quantity   | Description  | Market Value | % of Net Assets |
|--|--|--------------------|-----------------|--|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or 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 - 62.96% (continued)  |  |                    |                 | Government Bonds - 62.96% (continued)  |  |              |                 |
| Italy (continued)  |  |                    |                 | Japan (continued)  |  |              |                 |
| EUR 600,000  | Italy Buoni Poliennali Del Tesoro, 2.150%, 01/03/72                        | 696,648            | 0.02            | USD 300,000  | Japan Bank for International Cooperation, 3.250%, 20/07/28           | 336,600      | 0.01            |
| EUR 1,000,000  | Italy Certificati di Credito del Tesoro Zero Coupon, zero coupon, 28/09/22 | 1,191,842          | 0.03            | USD 500,000  | Japan Bank for International Cooperation, 0.375%, perpetual          | 499,000      | 0.01            |
| USD 200,000  | Republic of Italy Government International Bond, 6.875%, 27/09/23          | 226,446            | 0.01            | USD 300,000  | Japan Bank for International Cooperation, 0.625%, perpetual          | 296,607      | 0.01            |
| USD 500,000  | Republic of Italy Government International Bond, 0.875%, 06/05/24          | 498,430            | 0.01            | JPY 200,000,000  | Japan Expressway Holding and Debt Repayment Agency, 0.791%, 31/10/22 | 1,821,479    | 0.04            |
| EUR 150,000  | Republic of Italy Government International Bond, 5.125%, 31/07/24          | 205,681            | 0.00            | JPY 200,000,000  | Japan Expressway Holding and Debt Repayment Agency, 0.747%, 31/01/24 | 1,837,535    | 0.04            |
| USD 400,000  | Republic of Italy Government International Bond, 2.375%, 17/10/24          | 415,952            | 0.01            | JPY 200,000,000  | Japan Expressway Holding and Debt Repayment Agency, 0.645%, 29/03/24 | 1,834,670    | 0.04            |
| USD 300,000  | Republic of Italy Government International Bond, 1.250%, 17/02/26          | 296,016            | 0.01            | JPY 200,000,000  | Japan Finance Organization for Municipalities, 0.911%, 14/07/23      | 1,835,859    | 0.04            |
| USD 200,000  | Republic of Italy Government International Bond, 2.875%, 17/10/29          | 208,218            | 0.00            | USD 200,000  | Japan Finance Organization for Municipalities, 2.375%, 13/02/25      | 210,566      | 0.00            |
| USD 50,000   | Republic of Italy Government International Bond, 5.375%, 15/06/33          | 62,972             | 0.00            | JPY 440,000,000  | Japan Government Five Year Bond, 0.100%, 20/06/22                    | 3,972,250    | 0.09            |
| USD 300,000  | Republic of Italy Government International Bond, 4.000%, 17/10/49          | 329,919            | 0.01            | JPY 565,000,000  | Japan Government Five Year Bond, 0.100%, 20/09/22                    | 5,103,581    | 0.11            |
| <b>Total Italy</b>   |  | <b>143,373,999</b> | <b>3.11</b>     | JPY 540,000,000  | Japan Government Five Year Bond, 0.100%, 20/12/22                    | 4,881,310    | 0.11            |
| Japan  |  |                    |                 | JPY 540,000,000  | Japan Government Five Year Bond, 0.100%, 20/03/23                    | 4,883,645    | 0.11            |
| USD 100,000  | Development Bank of Japan Inc, 2.125%, 01/09/22                            | 102,106            | 0.00            | JPY 410,000,000  | Japan Government Five Year Bond, 0.100%, 20/06/23                    | 3,710,169    | 0.08            |
| EUR 200,000  | Development Bank of Japan Inc, 0.875%, 10/10/25                            | 247,445            | 0.01            | JPY 485,000,000  | Japan Government Five Year Bond, 0.100%, 20/09/23                    | 4,391,350    | 0.10            |
| USD 100,000  | Development Bank of Japan Inc, 2.625%, 01/09/27                            | 107,762            | 0.00            | JPY 560,000,000  | Japan Government Five Year Bond, 0.100%, 20/12/23                    | 5,074,461    | 0.11            |
| EUR 200,000  | Development Bank of Japan Inc, 4.750%, 26/11/27                            | 308,567            | 0.01            | JPY 510,000,000  | Japan Government Five Year Bond, 0.100%, 20/03/24                    | 4,624,141    | 0.10            |
| USD 500,000  | Development Bank of Japan Inc, 1.250%, perpetual                           | 481,810            | 0.01            | JPY 550,000,000  | Japan Government Five Year Bond, 0.100%, 20/06/24                    | 4,989,792    | 0.11            |
| USD 100,000  | Japan Bank for International Cooperation, 2.375%, 21/07/22                 | 102,238            | 0.00            | JPY 400,000,000  | Japan Government Five Year Bond, 0.100%, 20/09/24                    | 3,630,201    | 0.08            |
| USD 300,000  | Japan Bank for International Cooperation, 1.625%, 17/10/22                 | 305,133            | 0.01            | JPY 2,600,000,000  | Japan Government Five Year Bond, 0.100%, 20/12/24                    | 23,636,006   | 0.51            |
| USD 200,000  | Japan Bank for International Cooperation, 1.750%, 23/01/23                 | 204,434            | 0.00            | JPY 250,000,000  | Japan Government Five Year Bond, 0.005%, 20/03/26                    | 2,263,740    | 0.05            |
| USD 200,000  | Japan Bank for International Cooperation, 3.250%, 20/07/23                 | 211,342            | 0.00            | JPY 56,500,000   | Japan Government Forty Year Bond, 2.400%, 20/03/48                   | 733,248      | 0.02            |
| USD 300,000  | Japan Bank for International Cooperation, 2.500%, 23/05/24                 | 316,248            | 0.01            | JPY 70,000,000   | Japan Government Forty Year Bond, 2.200%, 20/03/49                   | 881,506      | 0.02            |
| USD 200,000  | Japan Bank for International Cooperation, 2.500%, 28/05/25                 | 212,444            | 0.00            | JPY 84,000,000   | Japan Government Forty Year Bond, 2.200%, 20/03/50                   | 1,060,993    | 0.02            |
| USD 100,000  | Japan Bank for International Cooperation, 2.875%, 01/06/27                 | 109,045            | 0.00            | JPY 140,000,000  | Japan Government Forty Year Bond, 2.200%, 20/03/51                   | 1,773,644    | 0.04            |
| USD 200,000  | Japan Bank for International Cooperation, 2.875%, 21/07/27                 | 218,222            | 0.00            | JPY 126,900,000  | Japan Government Forty Year Bond, 2.000%, 20/03/52                   | 1,553,156    | 0.03            |
|  |  |                    |                 | JPY 171,000,000  | Japan Government Forty Year Bond, 1.900%, 20/03/53                   | 2,061,706    | 0.04            |
|  |  |                    |                 | JPY 152,000,000  | Japan Government Forty Year Bond, 1.700%, 20/03/54                   | 1,762,592    | 0.04            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description  | Market Value | % of Net Assets | Quantity   | Description   | Market Value | % of Net Assets |
|--|--|--------------|-----------------|--|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or 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 - 62.96% (continued)  |  |              |                 | Government Bonds - 62.96% (continued)  |   |              |                 |
| Japan (continued)  |  |              |                 | Japan (continued)  |   |              |                 |
| JPY 163,500,000  | Japan Government Forty Year Bond, 1.400%, 20/03/55 | 1,771,100    | 0.04            | JPY 640,000,000  | Japan Government Ten Year Bond, 0.100%, 20/12/26    | 5,827,408    | 0.13            |
| JPY 280,000,000  | Japan Government Forty Year Bond, 0.400%, 20/03/56 | 2,272,064    | 0.05            | JPY 630,000,000  | Japan Government Ten Year Bond, 0.100%, 20/03/27    | 5,739,420    | 0.12            |
| JPY 245,000,000  | Japan Government Forty Year Bond, 0.900%, 20/03/57 | 2,322,677    | 0.05            | JPY 590,000,000  | Japan Government Ten Year Bond, 0.100%, 20/06/27    | 5,377,139    | 0.12            |
| JPY 200,000,000  | Japan Government Forty Year Bond, 0.800%, 20/03/58 | 1,839,211    | 0.04            | JPY 515,000,000  | Japan Government Ten Year Bond, 0.100%, 20/09/27    | 4,694,486    | 0.10            |
| JPY 215,000,000  | Japan Government Forty Year Bond, 0.500%, 20/03/59 | 1,782,685    | 0.04            | JPY 550,000,000  | Japan Government Ten Year Bond, 0.100%, 20/12/27    | 5,014,073    | 0.11            |
| JPY 370,000,000  | Japan Government Forty Year Bond, 0.500%, 20/03/60 | 3,058,442    | 0.07            | JPY 755,000,000  | Japan Government Ten Year Bond, 0.100%, 20/03/28    | 6,883,772    | 0.15            |
| JPY 375,000,000  | Japan Government Ten Year Bond, 0.800%, 20/06/22   | 3,408,618    | 0.07            | JPY 590,000,000  | Japan Government Ten Year Bond, 0.100%, 20/06/28    | 5,379,424    | 0.12            |
| JPY 190,000,000  | Japan Government Ten Year Bond, 0.900%, 20/06/22   | 1,728,694    | 0.04            | JPY 550,000,000  | Japan Government Ten Year Bond, 0.100%, 20/09/28    | 5,014,321    | 0.11            |
| JPY 485,000,000  | Japan Government Ten Year Bond, 0.800%, 20/09/22   | 4,418,267    | 0.10            | JPY 490,000,000  | Japan Government Ten Year Bond, 0.100%, 20/12/28    | 4,465,538    | 0.10            |
| JPY 170,000,000  | Japan Government Ten Year Bond, 0.700%, 20/12/22   | 1,549,912    | 0.03            | JPY 510,000,000  | Japan Government Ten Year Bond, 0.100%, 20/03/29    | 4,647,713    | 0.10            |
| JPY 305,000,000  | Japan Government Ten Year Bond, 0.800%, 20/12/22   | 2,784,736    | 0.06            | JPY 490,000,000  | Japan Government Ten Year Bond, 0.100%, 20/06/29    | 4,462,492    | 0.10            |
| JPY 555,000,000  | Japan Government Ten Year Bond, 0.600%, 20/03/23   | 5,061,706    | 0.11            | JPY 460,000,000  | Japan Government Ten Year Bond, 0.100%, 20/09/29    | 4,187,206    | 0.09            |
| JPY 570,000,000  | Japan Government Ten Year Bond, 0.800%, 20/06/23   | 5,228,141    | 0.11            | JPY 2,635,000,000  | Japan Government Ten Year Bond, 0.100%, 20/12/29    | 23,914,910   | 0.52            |
| JPY 215,000,000  | Japan Government Ten Year Bond, 0.600%, 20/09/23   | 1,968,280    | 0.04            | JPY 28,600,000   | Japan Government Thirty Year Bond, 2.800%, 20/09/29 | 317,398      | 0.01            |
| JPY 430,000,000  | Japan Government Ten Year Bond, 0.800%, 20/09/23   | 3,953,799    | 0.09            | JPY 50,000,000   | Japan Government Thirty Year Bond, 2.400%, 20/02/30 | 544,112      | 0.01            |
| JPY 578,000,000  | Japan Government Ten Year Bond, 0.600%, 20/12/23   | 5,301,050    | 0.11            | JPY 30,000,000   | Japan Government Thirty Year Bond, 2.300%, 20/05/30 | 325,327      | 0.01            |
| JPY 600,000,000  | Japan Government Ten Year Bond, 0.600%, 20/03/24   | 5,513,145    | 0.12            | JPY 80,000,000   | Japan Government Thirty Year Bond, 2.900%, 20/11/30 | 914,533      | 0.02            |
| JPY 540,000,000  | Japan Government Ten Year Bond, 0.600%, 20/06/24   | 4,971,367    | 0.11            | JPY 50,000,000   | Japan Government Thirty Year Bond, 2.200%, 20/05/31 | 545,536      | 0.01            |
| JPY 610,000,000  | Japan Government Ten Year Bond, 0.500%, 20/09/24   | 5,607,669    | 0.12            | JPY 120,000,000  | Japan Government Thirty Year Bond, 2.400%, 20/11/31 | 1,340,423    | 0.03            |
| JPY 320,000,000  | Japan Government Ten Year Bond, 0.300%, 20/12/24   | 2,926,447    | 0.06            | JPY 58,900,000   | Japan Government Thirty Year Bond, 2.300%, 20/05/32 | 657,022      | 0.01            |
| JPY 190,000,000  | Japan Government Ten Year Bond, 0.500%, 20/12/24   | 1,749,304    | 0.04            | JPY 71,900,000   | Japan Government Thirty Year Bond, 1.800%, 22/11/32 | 771,012      | 0.02            |
| JPY 542,500,000  | Japan Government Ten Year Bond, 0.400%, 20/03/25   | 4,985,340    | 0.11            | JPY 50,000,000   | Japan Government Thirty Year Bond, 1.400%, 20/12/32 | 516,042      | 0.01            |
| JPY 575,000,000  | Japan Government Ten Year Bond, 0.400%, 20/06/25   | 5,289,700    | 0.11            | JPY 50,000,000   | Japan Government Thirty Year Bond, 1.100%, 20/03/33 | 501,099      | 0.01            |
| JPY 620,000,000  | Japan Government Ten Year Bond, 0.400%, 20/09/25   | 5,710,268    | 0.12            | JPY 70,000,000   | Japan Government Thirty Year Bond, 1.700%, 20/06/33 | 747,182      | 0.02            |
| JPY 550,000,000  | Japan Government Ten Year Bond, 0.300%, 20/12/25   | 5,047,225    | 0.11            | JPY 30,000,000   | Japan Government Thirty Year Bond, 2.100%, 20/09/33 | 333,884      | 0.01            |
| JPY 565,000,000  | Japan Government Ten Year Bond, 0.100%, 20/03/26   | 5,139,316    | 0.11            | JPY 55,000,000   | Japan Government Thirty Year Bond, 2.000%, 20/12/33 | 607,750      | 0.01            |
| JPY 640,000,000  | Japan Government Ten Year Bond, 0.100%, 20/06/26   | 5,824,294    | 0.13            | JPY 41,700,000   | Japan Government Thirty Year Bond, 2.400%, 20/03/34 | 480,705      | 0.01            |
| JPY 570,000,000  | Japan Government Ten Year Bond, 0.100%, 20/09/26   | 5,187,467    | 0.11            | JPY 89,750,000   | Japan Government Thirty Year Bond, 2.500%, 20/06/34 | 1,048,374    | 0.02            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description   | Market Value | % of Net Assets | Quantity   | Description   | Market Value | % of Net Assets |
|--|---|--------------|-----------------|--|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or 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 - 62.96% (continued)  |   |              |                 | Government Bonds - 62.96% (continued)  |   |              |                 |
| Japan (continued)  |   |              |                 | Japan (continued)  |   |              |                 |
| JPY 51,250,000   | Japan Government Thirty Year Bond, 2.500%, 20/09/34 | 600,723      | 0.01            | JPY 140,000,000  | Japan Government Thirty Year Bond, 1.700%, 20/09/44 | 1,584,337    | 0.03            |
| JPY 70,000,000   | Japan Government Thirty Year Bond, 2.400%, 20/12/34 | 814,602      | 0.02            | JPY 135,000,000  | Japan Government Thirty Year Bond, 1.500%, 20/12/44 | 1,475,257    | 0.03            |
| JPY 65,550,000   | Japan Government Thirty Year Bond, 2.300%, 20/03/35 | 756,994      | 0.02            | JPY 230,000,000  | Japan Government Thirty Year Bond, 1.500%, 20/03/45 | 2,516,282    | 0.05            |
| JPY 68,700,000   | Japan Government Thirty Year Bond, 2.300%, 20/06/35 | 796,088      | 0.02            | JPY 200,000,000  | Japan Government Thirty Year Bond, 1.600%, 20/06/45 | 2,228,111    | 0.05            |
| JPY 50,000,000   | Japan Government Thirty Year Bond, 2.500%, 20/09/35 | 593,756      | 0.01            | JPY 175,000,000  | Japan Government Thirty Year Bond, 1.400%, 20/09/45 | 1,880,190    | 0.04            |
| JPY 80,000,000   | Japan Government Thirty Year Bond, 2.300%, 20/12/35 | 931,875      | 0.02            | JPY 220,000,000  | Japan Government Thirty Year Bond, 1.400%, 20/12/45 | 2,363,211    | 0.05            |
| JPY 68,950,000   | Japan Government Thirty Year Bond, 2.500%, 20/03/36 | 823,058      | 0.02            | JPY 160,000,000  | Japan Government Thirty Year Bond, 0.800%, 20/03/46 | 1,520,944    | 0.03            |
| JPY 80,000,000   | Japan Government Thirty Year Bond, 2.500%, 20/06/36 | 958,083      | 0.02            | JPY 225,000,000  | Japan Government Thirty Year Bond, 0.300%, 20/06/46 | 1,900,408    | 0.04            |
| JPY 54,100,000   | Japan Government Thirty Year Bond, 2.500%, 20/09/36 | 649,926      | 0.01            | JPY 180,000,000  | Japan Government Thirty Year Bond, 0.500%, 20/09/46 | 1,592,771    | 0.03            |
| JPY 55,000,000   | Japan Government Thirty Year Bond, 2.300%, 20/12/36 | 647,706      | 0.01            | JPY 165,000,000  | Japan Government Thirty Year Bond, 0.600%, 20/12/46 | 1,492,849    | 0.03            |
| JPY 108,000,000  | Japan Government Thirty Year Bond, 2.400%, 20/03/37 | 1,289,568    | 0.03            | JPY 185,000,000  | Japan Government Thirty Year Bond, 0.800%, 20/03/47 | 1,750,108    | 0.04            |
| JPY 90,000,000   | Japan Government Thirty Year Bond, 2.500%, 20/09/37 | 1,091,790    | 0.02            | JPY 145,000,000  | Japan Government Thirty Year Bond, 0.800%, 20/06/47 | 1,371,602    | 0.03            |
| JPY 121,000,000  | Japan Government Thirty Year Bond, 2.500%, 20/03/38 | 1,474,861    | 0.03            | JPY 150,000,000  | Japan Government Thirty Year Bond, 0.800%, 20/09/47 | 1,416,668    | 0.03            |
| JPY 153,150,000  | Japan Government Thirty Year Bond, 2.400%, 20/09/38 | 1,851,957    | 0.04            | JPY 185,000,000  | Japan Government Thirty Year Bond, 0.800%, 20/12/47 | 1,745,357    | 0.04            |
| JPY 185,000,000  | Japan Government Thirty Year Bond, 2.300%, 20/03/39 | 2,217,566    | 0.05            | JPY 285,000,000  | Japan Government Thirty Year Bond, 0.800%, 20/03/48 | 2,684,788    | 0.06            |
| JPY 180,000,000  | Japan Government Thirty Year Bond, 2.200%, 20/09/39 | 2,136,744    | 0.05            | JPY 150,000,000  | Japan Government Thirty Year Bond, 0.700%, 20/06/48 | 1,378,570    | 0.03            |
| JPY 230,000,000  | Japan Government Thirty Year Bond, 2.300%, 20/03/40 | 2,779,583    | 0.06            | JPY 150,000,000  | Japan Government Thirty Year Bond, 0.900%, 20/09/48 | 1,442,373    | 0.03            |
| JPY 260,000,000  | Japan Government Thirty Year Bond, 2.000%, 20/09/40 | 3,021,543    | 0.07            | JPY 140,000,000  | Japan Government Thirty Year Bond, 0.700%, 20/12/48 | 1,281,570    | 0.03            |
| JPY 238,800,000  | Japan Government Thirty Year Bond, 2.200%, 20/03/41 | 2,867,429    | 0.06            | JPY 140,000,000  | Japan Government Thirty Year Bond, 0.500%, 20/03/49 | 1,216,722    | 0.03            |
| JPY 295,000,000  | Japan Government Thirty Year Bond, 2.000%, 20/09/41 | 3,446,309    | 0.07            | JPY 155,000,000  | Japan Government Thirty Year Bond, 0.400%, 20/06/49 | 1,308,122    | 0.03            |
| JPY 410,000,000  | Japan Government Thirty Year Bond, 2.000%, 20/03/42 | 4,804,081    | 0.10            | JPY 150,000,000  | Japan Government Thirty Year Bond, 0.400%, 20/09/49 | 1,262,465    | 0.03            |
| JPY 285,000,000  | Japan Government Thirty Year Bond, 1.900%, 20/09/42 | 3,299,313    | 0.07            | JPY 300,000,000  | Japan Government Thirty Year Bond, 0.400%, 20/12/49 | 2,517,076    | 0.06            |
| JPY 180,000,000  | Japan Government Thirty Year Bond, 1.800%, 20/03/43 | 2,057,942    | 0.04            | JPY 380,000,000  | Japan Government Thirty Year Bond, 0.600%, 20/06/50 | 3,355,854    | 0.07            |
| JPY 175,000,000  | Japan Government Thirty Year Bond, 1.900%, 20/06/43 | 2,034,125    | 0.04            | JPY 220,000,000  | Japan Government Thirty Year Bond, 0.700%, 20/12/50 | 1,991,600    | 0.04            |
| JPY 102,000,000  | Japan Government Thirty Year Bond, 1.800%, 20/09/43 | 1,168,189    | 0.03            | JPY 60,000,000   | Japan Government Twenty Year Bond, 1.900%, 20/06/22 | 551,142      | 0.01            |
| JPY 125,000,000  | Japan Government Thirty Year Bond, 1.700%, 20/12/43 | 1,411,073    | 0.03            | JPY 110,000,000  | Japan Government Twenty Year Bond, 2.000%, 20/06/22 | 1,011,388    | 0.02            |
| JPY 155,000,000  | Japan Government Thirty Year Bond, 1.700%, 20/03/44 | 1,751,546    | 0.04            | JPY 80,000,000   | Japan Government Twenty Year Bond, 1.900%, 20/09/22 | 738,539      | 0.02            |
| JPY 120,000,000  | Japan Government Thirty Year Bond, 1.700%, 20/06/44 | 1,356,284    | 0.03            | JPY 80,000,000   | Japan Government Twenty Year Bond, 1.400%, 20/12/22 | 736,830      | 0.02            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description   | Market Value | % of Net Assets | Quantity   | Description   | Market Value | % of Net Assets |
|--|---|--------------|-----------------|--|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or 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 - 62.96% (continued)  |   |              |                 | Government Bonds - 62.96% (continued)  |   |              |                 |
| Japan (continued)  |   |              |                 | Japan (continued)  |   |              |                 |
| JPY 84,750,000   | Japan Government Twenty Year Bond, 1.700%, 20/12/22 | 783,978      | 0.02            | JPY 100,000,000  | Japan Government Twenty Year Bond, 2.200%, 20/06/26 | 1,004,262    | 0.02            |
| JPY 143,500,000  | Japan Government Twenty Year Bond, 1.000%, 20/03/23 | 1,317,656    | 0.03            | JPY 179,200,000  | Japan Government Twenty Year Bond, 2.300%, 20/06/26 | 1,807,484    | 0.04            |
| JPY 142,750,000  | Japan Government Twenty Year Bond, 0.800%, 20/06/23 | 1,309,303    | 0.03            | JPY 180,000,000  | Japan Government Twenty Year Bond, 2.200%, 20/09/26 | 1,816,802    | 0.04            |
| JPY 70,000,000   | Japan Government Twenty Year Bond, 1.800%, 20/06/23 | 654,502      | 0.01            | JPY 120,000,000  | Japan Government Twenty Year Bond, 2.300%, 20/09/26 | 1,216,877    | 0.03            |
| JPY 130,000,000  | Japan Government Twenty Year Bond, 1.900%, 20/09/23 | 1,223,820    | 0.03            | JPY 232,700,000  | Japan Government Twenty Year Bond, 2.100%, 20/12/26 | 2,349,517    | 0.05            |
| JPY 120,000,000  | Japan Government Twenty Year Bond, 1.800%, 20/12/23 | 1,132,578    | 0.02            | JPY 137,500,000  | Japan Government Twenty Year Bond, 2.000%, 20/03/27 | 1,387,550    | 0.03            |
| JPY 120,000,000  | Japan Government Twenty Year Bond, 1.900%, 20/12/23 | 1,135,302    | 0.02            | JPY 181,250,000  | Japan Government Twenty Year Bond, 2.100%, 20/03/27 | 1,838,416    | 0.04            |
| JPY 90,000,000   | Japan Government Twenty Year Bond, 1.900%, 20/03/24 | 855,604      | 0.02            | JPY 100,000,000  | Japan Government Twenty Year Bond, 2.100%, 20/06/27 | 1,019,299    | 0.02            |
| JPY 125,000,000  | Japan Government Twenty Year Bond, 2.100%, 20/03/24 | 1,194,387    | 0.03            | JPY 140,000,000  | Japan Government Twenty Year Bond, 2.300%, 20/06/27 | 1,442,395    | 0.03            |
| JPY 54,300,000   | Japan Government Twenty Year Bond, 2.200%, 20/03/24 | 520,226      | 0.01            | JPY 108,900,000  | Japan Government Twenty Year Bond, 2.100%, 20/09/27 | 1,115,305    | 0.02            |
| JPY 80,000,000   | Japan Government Twenty Year Bond, 2.200%, 20/06/24 | 770,714      | 0.02            | JPY 140,000,000  | Japan Government Twenty Year Bond, 2.200%, 20/09/27 | 1,441,840    | 0.03            |
| JPY 160,000,000  | Japan Government Twenty Year Bond, 2.400%, 20/06/24 | 1,550,006    | 0.03            | JPY 185,000,000  | Japan Government Twenty Year Bond, 2.100%, 20/12/27 | 1,903,455    | 0.04            |
| JPY 150,000,000  | Japan Government Twenty Year Bond, 2.100%, 20/09/24 | 1,448,766    | 0.03            | JPY 205,200,000  | Japan Government Twenty Year Bond, 2.200%, 20/03/28 | 2,133,108    | 0.05            |
| JPY 82,550,000   | Japan Government Twenty Year Bond, 2.000%, 20/12/24 | 798,777      | 0.02            | JPY 75,000,000   | Japan Government Twenty Year Bond, 2.400%, 20/03/28 | 788,503      | 0.02            |
| JPY 50,000,000   | Japan Government Twenty Year Bond, 2.100%, 20/12/24 | 485,373      | 0.01            | JPY 60,000,000   | Japan Government Twenty Year Bond, 2.100%, 20/06/28 | 622,829      | 0.01            |
| JPY 85,000,000   | Japan Government Twenty Year Bond, 1.900%, 20/03/25 | 823,686      | 0.02            | JPY 146,300,000  | Japan Government Twenty Year Bond, 2.300%, 20/06/28 | 1,536,776    | 0.03            |
| JPY 50,000,000   | Japan Government Twenty Year Bond, 2.000%, 20/03/25 | 486,206      | 0.01            | JPY 123,850,000  | Japan Government Twenty Year Bond, 2.400%, 20/06/28 | 1,308,867    | 0.03            |
| JPY 80,000,000   | Japan Government Twenty Year Bond, 2.100%, 20/03/25 | 780,633      | 0.02            | JPY 124,900,000  | Japan Government Twenty Year Bond, 2.100%, 20/09/28 | 1,301,969    | 0.03            |
| JPY 80,400,000   | Japan Government Twenty Year Bond, 1.900%, 20/06/25 | 782,826      | 0.02            | JPY 88,700,000   | Japan Government Twenty Year Bond, 2.200%, 20/09/28 | 930,555      | 0.02            |
| JPY 80,000,000   | Japan Government Twenty Year Bond, 2.000%, 20/06/25 | 781,807      | 0.02            | JPY 184,900,000  | Japan Government Twenty Year Bond, 1.900%, 20/12/28 | 1,910,289    | 0.04            |
| JPY 50,000,000   | Japan Government Twenty Year Bond, 2.100%, 20/06/25 | 490,391      | 0.01            | JPY 100,000,000  | Japan Government Twenty Year Bond, 2.100%, 20/12/28 | 1,046,680    | 0.02            |
| JPY 80,000,000   | Japan Government Twenty Year Bond, 2.000%, 20/09/25 | 785,519      | 0.02            | JPY 120,000,000  | Japan Government Twenty Year Bond, 1.900%, 20/03/29 | 1,244,274    | 0.03            |
| JPY 95,000,000   | Japan Government Twenty Year Bond, 2.100%, 20/09/25 | 936,365      | 0.02            | JPY 115,000,000  | Japan Government Twenty Year Bond, 2.100%, 20/03/29 | 1,208,313    | 0.03            |
| JPY 182,100,000  | Japan Government Twenty Year Bond, 2.000%, 20/12/25 | 1,795,963    | 0.04            | JPY 210,000,000  | Japan Government Twenty Year Bond, 2.100%, 20/06/29 | 2,214,924    | 0.05            |
| JPY 52,400,000   | Japan Government Twenty Year Bond, 2.100%, 20/12/25 | 518,925      | 0.01            | JPY 150,000,000  | Japan Government Twenty Year Bond, 2.200%, 20/06/29 | 1,592,684    | 0.03            |
| JPY 116,600,000  | Japan Government Twenty Year Bond, 2.100%, 20/03/26 | 1,160,012    | 0.03            | JPY 270,000,000  | Japan Government Twenty Year Bond, 2.100%, 20/09/29 | 2,858,122    | 0.06            |
| JPY 100,000,000  | Japan Government Twenty Year Bond, 2.200%, 20/03/26 | 999,315      | 0.02            | JPY 200,000,000  | Japan Government Twenty Year Bond, 2.100%, 20/12/29 | 2,124,426    | 0.05            |
| JPY 90,000,000   | Japan Government Twenty Year Bond, 2.300%, 20/03/26 | 902,960      | 0.02            | JPY 90,000,000   | Japan Government Twenty Year Bond, 2.200%, 20/12/29 | 962,957      | 0.02            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description   | Market Value | % of Net Assets | Quantity   | Description   | Market Value | % of Net Assets |
|--|---|--------------|-----------------|--|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or 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 - 62.96% (continued)  |   |              |                 | Government Bonds - 62.96% (continued)  |   |              |                 |
| Japan (continued)  |   |              |                 | Japan (continued)  |   |              |                 |
| JPY 185,000,000  | Japan Government Twenty Year Bond, 2.100%, 20/03/30 | 1,971,928    | 0.04            | JPY 217,000,000  | Japan Government Twenty Year Bond, 1.600%, 20/03/33 | 2,288,716    | 0.05            |
| JPY 94,700,000   | Japan Government Twenty Year Bond, 2.200%, 20/03/30 | 1,016,862    | 0.02            | JPY 255,000,000  | Japan Government Twenty Year Bond, 1.700%, 20/06/33 | 2,721,715    | 0.06            |
| JPY 107,900,000  | Japan Government Twenty Year Bond, 1.600%, 20/06/30 | 1,110,566    | 0.02            | JPY 240,000,000  | Japan Government Twenty Year Bond, 1.700%, 20/09/33 | 2,567,345    | 0.06            |
| JPY 145,000,000  | Japan Government Twenty Year Bond, 1.800%, 20/06/30 | 1,515,778    | 0.03            | JPY 300,000,000  | Japan Government Twenty Year Bond, 1.600%, 20/12/33 | 3,182,179    | 0.07            |
| JPY 120,000,000  | Japan Government Twenty Year Bond, 2.000%, 20/06/30 | 1,273,845    | 0.03            | JPY 270,000,000  | Japan Government Twenty Year Bond, 1.500%, 20/03/34 | 2,839,610    | 0.06            |
| JPY 130,000,000  | Japan Government Twenty Year Bond, 1.800%, 20/09/30 | 1,362,710    | 0.03            | JPY 335,000,000  | Japan Government Twenty Year Bond, 1.500%, 20/06/34 | 3,527,717    | 0.08            |
| JPY 190,000,000  | Japan Government Twenty Year Bond, 1.900%, 20/09/30 | 2,007,094    | 0.04            | JPY 345,000,000  | Japan Government Twenty Year Bond, 1.400%, 20/09/34 | 3,599,203    | 0.08            |
| JPY 82,300,000   | Japan Government Twenty Year Bond, 2.000%, 20/12/30 | 879,021      | 0.02            | JPY 320,000,000  | Japan Government Twenty Year Bond, 1.200%, 20/12/34 | 3,266,543    | 0.07            |
| JPY 300,000,000  | Japan Government Twenty Year Bond, 2.100%, 20/12/30 | 3,229,615    | 0.07            | JPY 330,000,000  | Japan Government Twenty Year Bond, 1.200%, 20/03/35 | 3,369,633    | 0.07            |
| JPY 120,000,000  | Japan Government Twenty Year Bond, 1.900%, 20/03/31 | 1,274,850    | 0.03            | JPY 380,000,000  | Japan Government Twenty Year Bond, 1.300%, 20/06/35 | 3,933,423    | 0.09            |
| JPY 92,000,000   | Japan Government Twenty Year Bond, 2.000%, 20/03/31 | 985,135      | 0.02            | JPY 252,000,000  | Japan Government Twenty Year Bond, 1.200%, 20/09/35 | 2,577,693    | 0.06            |
| JPY 140,000,000  | Japan Government Twenty Year Bond, 2.200%, 20/03/31 | 1,523,804    | 0.03            | JPY 280,000,000  | Japan Government Twenty Year Bond, 1.000%, 20/12/35 | 2,795,459    | 0.06            |
| JPY 110,000,000  | Japan Government Twenty Year Bond, 1.800%, 20/06/31 | 1,162,478    | 0.03            | JPY 255,000,000  | Japan Government Twenty Year Bond, 0.400%, 20/03/36 | 2,346,510    | 0.05            |
| JPY 233,600,000  | Japan Government Twenty Year Bond, 1.900%, 20/06/31 | 2,488,422    | 0.05            | JPY 255,000,000  | Japan Government Twenty Year Bond, 0.200%, 20/06/36 | 2,276,919    | 0.05            |
| JPY 100,000,000  | Japan Government Twenty Year Bond, 1.700%, 20/09/31 | 1,049,887    | 0.02            | JPY 340,000,000  | Japan Government Twenty Year Bond, 0.500%, 20/09/36 | 3,169,637    | 0.07            |
| JPY 175,000,000  | Japan Government Twenty Year Bond, 1.800%, 20/09/31 | 1,853,575    | 0.04            | JPY 305,000,000  | Japan Government Twenty Year Bond, 0.600%, 20/12/36 | 2,880,916    | 0.06            |
| JPY 142,000,000  | Japan Government Twenty Year Bond, 1.700%, 20/12/31 | 1,494,563    | 0.03            | JPY 240,000,000  | Japan Government Twenty Year Bond, 0.700%, 20/03/37 | 2,298,607    | 0.05            |
| JPY 280,000,000  | Japan Government Twenty Year Bond, 1.800%, 20/12/31 | 2,973,035    | 0.06            | JPY 260,000,000  | Japan Government Twenty Year Bond, 0.600%, 20/06/37 | 2,450,826    | 0.05            |
| JPY 147,000,000  | Japan Government Twenty Year Bond, 1.600%, 20/03/32 | 1,537,110    | 0.03            | JPY 190,000,000  | Japan Government Twenty Year Bond, 0.600%, 20/09/37 | 1,790,269    | 0.04            |
| JPY 120,000,000  | Japan Government Twenty Year Bond, 1.700%, 20/03/32 | 1,266,536    | 0.03            | JPY 190,000,000  | Japan Government Twenty Year Bond, 0.600%, 20/12/37 | 1,788,900    | 0.04            |
| JPY 148,000,000  | Japan Government Twenty Year Bond, 1.800%, 20/03/32 | 1,576,262    | 0.03            | JPY 335,000,000  | Japan Government Twenty Year Bond, 0.500%, 20/03/38 | 3,101,534    | 0.07            |
| JPY 100,000,000  | Japan Government Twenty Year Bond, 1.500%, 20/06/32 | 1,038,436    | 0.02            | JPY 230,000,000  | Japan Government Twenty Year Bond, 0.500%, 20/06/38 | 2,126,386    | 0.05            |
| JPY 120,000,000  | Japan Government Twenty Year Bond, 1.600%, 20/06/32 | 1,257,562    | 0.03            | JPY 150,000,000  | Japan Government Twenty Year Bond, 0.700%, 20/09/38 | 1,430,169    | 0.03            |
| JPY 100,000,000  | Japan Government Twenty Year Bond, 1.700%, 20/06/32 | 1,057,915    | 0.02            | JPY 195,000,000  | Japan Government Twenty Year Bond, 0.500%, 20/12/38 | 1,798,624    | 0.04            |
| JPY 310,000,000  | Japan Government Twenty Year Bond, 1.700%, 20/09/32 | 3,286,520    | 0.07            | JPY 180,000,000  | Japan Government Twenty Year Bond, 0.400%, 20/03/39 | 1,630,379    | 0.04            |
| JPY 190,000,000  | Japan Government Twenty Year Bond, 1.700%, 20/12/32 | 2,018,940    | 0.04            | JPY 205,000,000  | Japan Government Twenty Year Bond, 0.300%, 20/06/39 | 1,821,284    | 0.04            |
| JPY 115,000,000  | Japan Government Twenty Year Bond, 1.800%, 20/12/32 | 1,234,082    | 0.03            | JPY 230,000,000  | Japan Government Twenty Year Bond, 0.300%, 20/09/39 | 2,039,911    | 0.04            |
| JPY 180,000,000  | Japan Government Twenty Year Bond, 1.500%, 20/03/33 | 1,878,964    | 0.04            | JPY 195,000,000  | Japan Government Twenty Year Bond, 0.300%, 20/12/39 | 1,725,009    | 0.04            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description  | Market Value       | % of Net Assets | Quantity   | Description                               | Market Value | % of Net Assets |
|--|--|--------------------|-----------------|--|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or 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 - 62.96% (continued)  |  |                    |                 | Government Bonds - 62.96% (continued)  |   |              |                 |
| Japan (continued)  |  |                    |                 | Korea (continued)  |   |              |                 |
| JPY 840,000,000  | Japan Government Twenty Year Bond, 0.400%, 20/03/40        | 7,543,962          | 0.17            | USD 200,000  | Korea National Oil Corp, 3.375%, 27/03/27 | 220,116      | 0.01            |
| JPY 450,000,000  | Japan Government Twenty Year Bond, 0.500%, 20/12/40        | 4,100,708          | 0.09            | KRW 4,150,000,000  | Korea Treasury Bond, 2.000%, 10/09/22     | 3,728,164    | 0.08            |
| JPY 2,430,000,000  | Japan Government Two Year Bond, 0.100%, 01/07/22           | 21,960,368         | 0.48            | KRW 3,439,000,000  | Korea Treasury Bond, 3.000%, 10/03/23     | 3,141,838    | 0.07            |
| JPY 450,000,000  | Japan Government Two Year Bond, 0.005%, 01/04/23           | 4,063,564          | 0.09            | KRW 3,750,000,000  | Korea Treasury Bond, 2.250%, 10/09/23     | 3,392,099    | 0.07            |
| JPY 200,000,000  | Major Joint Local Government Bond, 0.660%, 23/02/24        | 1,833,210          | 0.04            | KRW 700,000,000  | Korea Treasury Bond, 3.375%, 10/09/23     | 648,296      | 0.01            |
| JPY 200,000,000  | Major Joint Local Government Bond, 0.660%, 25/03/24        | 1,834,237          | 0.04            | KRW 1,480,000,000  | Korea Treasury Bond, 3.000%, 10/09/24     | 1,373,168    | 0.03            |
| <b>Total Japan</b>   |  | <b>614,754,414</b> | <b>13.34</b>    | KRW 4,300,000,000  | Korea Treasury Bond, 1.500%, 10/03/25     | 3,804,000    | 0.08            |
| Kazakhstan   |  |                    |                 | KRW 1,000,000,000  | Korea Treasury Bond, 2.250%, 10/12/25     | 907,845      | 0.02            |
| EUR 300,000  | Kazakhstan Government International Bond, 1.500%, 30/09/34 | 358,122            | 0.01            | KRW 1,300,000,000  | Korea Treasury Bond, 1.875%, 10/06/26     | 1,159,547    | 0.03            |
| USD 300,000  | Kazakhstan Government International Bond, 4.875%, 14/10/44 | 376,623            | 0.01            | KRW 975,000,000  | Korea Treasury Bond, 1.500%, 10/12/26     | 849,566      | 0.02            |
| <b>Total Kazakhstan</b>  |  | <b>734,745</b>     | <b>0.02</b>     | KRW 1,100,000,000  | Korea Treasury Bond, 2.125%, 10/06/27     | 988,354      | 0.02            |
| Korea  |  |                    |                 | KRW 1,600,000,000  | Korea Treasury Bond, 2.375%, 10/12/27     | 1,458,719    | 0.03            |
| USD 200,000  | Export-Import Bank of Korea, 3.000%, 01/11/22              | 206,752            | 0.00            | KRW 1,740,000,000  | Korea Treasury Bond, 5.500%, 10/12/29     | 1,956,297    | 0.04            |
| EUR 100,000  | Export-Import Bank of Korea, 0.625%, 11/07/23              | 120,644            | 0.00            | KRW 3,200,000,000  | Korea Treasury Bond, 1.375%, 10/06/30     | 2,679,970    | 0.06            |
| USD 200,000  | Export-Import Bank of Korea, 3.625%, 27/11/23              | 214,748            | 0.01            | KRW 1,400,000,000  | Korea Treasury Bond, 4.000%, 10/12/31     | 1,459,424    | 0.03            |
| EUR 400,000  | Export-Import Bank of Korea, 0.829%, 27/04/25              | 491,247            | 0.01            | KRW 900,000,000  | Korea Treasury Bond, 3.750%, 10/12/33     | 934,245      | 0.02            |
| USD 100,000  | Export-Import Bank of Korea, 2.375%, 21/04/27              | 105,602            | 0.00            | KRW 800,000,000  | Korea Treasury Bond, 2.625%, 10/09/35     | 747,176      | 0.02            |
| USD 500,000  | Export-Import Bank of Korea, 0.750%, perpetual             | 493,925            | 0.01            | KRW 800,000,000  | Korea Treasury Bond, 1.500%, 10/09/36     | 649,093      | 0.01            |
| USD 300,000  | Industrial Bank of Korea, 2.125%, 23/10/24                 | 313,596            | 0.01            | KRW 1,480,000,000  | Korea Treasury Bond, 2.250%, 10/09/37     | 1,323,451    | 0.03            |
| USD 200,000  | Korea Development Bank, 2.750%, 19/03/23                   | 207,650            | 0.00            | KRW 700,000,000  | Korea Treasury Bond, 1.125%, 10/09/39     | 522,164      | 0.01            |
| USD 500,000  | Korea Development Bank, 1.250%, 03/06/25                   | 504,590            | 0.01            | KRW 850,000,000  | Korea Treasury Bond, 3.000%, 10/12/42     | 856,838      | 0.02            |
| USD 200,000  | Korea Development Bank, 2.000%, 12/09/26                   | 208,624            | 0.00            | KRW 1,300,000,000  | Korea Treasury Bond, 2.750%, 10/12/44     | 1,269,294    | 0.03            |
| USD 200,000  | Korea Gas Corp, 3.875%, 12/02/24                           | 216,602            | 0.01            | KRW 1,400,000,000  | Korea Treasury Bond, 2.000%, 10/03/46     | 1,193,409    | 0.03            |
| USD 100,000  | Korea Gas Corp, 3.125%, 20/07/27                           | 109,315            | 0.00            | KRW 1,137,500,000  | Korea Treasury Bond, 2.125%, 10/03/47     | 994,786      | 0.02            |
| EUR 200,000  | Korea Housing Finance Corp, 0.010%, 05/02/25               | 238,983            | 0.01            | KRW 2,400,000,000  | Korea Treasury Bond, 2.625%, 10/03/48     | 2,314,050    | 0.05            |
| USD 200,000  | Korea Hydro & Nuclear Power Co Ltd, 3.250%, 15/06/25       | 215,938            | 0.01            | KRW 4,000,000,000  | Korea Treasury Bond, 1.500%, 10/03/50     | 3,025,281    | 0.07            |
| USD 200,000  | Korea International Bond, 2.000%, 19/06/24                 | 208,220            | 0.00            | KRW 2,000,000,000  | Korea Treasury Bond, 1.250%, perpetual    | 1,778,307    | 0.04            |
| USD 100,000  | Korea International Bond, 2.750%, 19/01/27                 | 108,102            | 0.00            | KRW 2,800,000,000  | Korea Treasury Bond, 0.875%, perpetual    | 2,456,238    | 0.05            |
| USD 200,000  | Korea International Bond, 2.500%, 19/06/29                 | 212,974            | 0.00            |  |   |              |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description   | Market Value      | % of Net Assets | Quantity   | Description  | Market Value      | % of Net Assets |
|--|---|-------------------|-----------------|--|--|-------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or 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 - 62.96% (continued)  |   |                   |                 | Government Bonds - 62.96% (continued)  |  |                   |                 |
| Korea (continued)  |   |                   |                 | Malaysia (continued)   |  |                   |                 |
| KRW 1,800,000,000  | Korea Treasury Bond, 1.125%, perpetual                    | 1,562,770         | 0.03            | MYR 3,600,000  | Malaysia Government Bond, 4.254%, 31/05/35             | 906,317           | 0.02            |
| KRW 2,000,000,000  | Korea Treasury Bond, 1.500%, perpetual                    | 1,685,370         | 0.04            | MYR 7,550,000  | Malaysia Government Bond, 4.762%, 07/04/37             | 1,958,672         | 0.04            |
| KRW 3,100,000,000  | Korea Treasury Bond, 2.000%, perpetual                    | 2,725,442         | 0.06            | MYR 3,000,000  | Malaysia Government Bond, 4.736%, 15/03/46             | 758,849           | 0.02            |
| KRW 2,000,000,000  | Korea Treasury Bond, 1.875%, perpetual                    | 1,650,562         | 0.04            | MYR 3,500,000  | Malaysia Government Investment Issue, 4.444%, 22/05/24 | 894,310           | 0.02            |
| <b>Total Korea</b>   |   | <b>57,633,391</b> | <b>1.25</b>     | MYR 4,500,000  | Malaysia Government Investment Issue, 3.655%, 15/10/24 | 1,129,677         | 0.02            |
| Kuwait   |   |                   |                 | MYR 2,500,000  | Malaysia Government Investment Issue, 4.130%, 09/07/29 | 639,197           | 0.01            |
| USD 300,000  | Kuwait International Government Bond, 3.500%, 20/03/27    | 334,812           | 0.01            | MYR 5,400,000  | Malaysia Government Investment Issue, 4.119%, 30/11/34 | 1,320,246         | 0.03            |
| <b>Total Kuwait</b>  |   | <b>334,812</b>    | <b>0.01</b>     | <b>Total Malaysia</b>  |  | <b>12,198,159</b> | <b>0.26</b>     |
| Latvia   |   |                   |                 | Mexico   |  |                   |                 |
| EUR 200,000  | Latvia Government International Bond, 1.125%, 30/05/28    | 257,755           | 0.00            | MXN 12,700,000   | Mexican Bonos, 6.500%, 09/06/22                        | 644,354           | 0.01            |
| EUR 200,000  | Latvia Government International Bond, 1.875%, 19/02/49    | 317,255           | 0.01            | MXN 13,000,000   | Mexican Bonos, 6.750%, 09/03/23                        | 665,360           | 0.01            |
| <b>Total Latvia</b>  |   | <b>575,010</b>    | <b>0.01</b>     | MXN 18,000,000   | Mexican Bonos, 8.000%, 07/12/23                        | 948,064           | 0.02            |
| Lithuania  |   |                   |                 | MXN 16,500,000   | Mexican Bonos, 8.000%, 05/09/24                        | 872,821           | 0.02            |
| EUR 100,000  | Lithuania Government International Bond, 2.125%, 29/10/26 | 134,593           | 0.00            | MXN 14,000,000   | Mexican Bonos, 10.000%, 05/12/24                       | 786,048           | 0.02            |
| EUR 200,000  | Lithuania Government International Bond, 0.950%, 26/05/27 | 252,573           | 0.01            | MXN 15,000,000   | Mexican Bonos, 5.750%, 05/03/26                        | 733,987           | 0.02            |
| EUR 200,000  | Lithuania Government International Bond, 0.500%, 28/07/50 | 218,094           | 0.00            | MXN 25,000,000   | Mexican Bonos, 7.500%, 03/06/27                        | 1,309,912         | 0.03            |
| EUR 150,000  | Republic of Lithuania, 1.625%, 19/06/49                   | 226,839           | 0.01            | MXN 25,200,000   | Mexican Bonos, 8.500%, 31/05/29                        | 1,393,002         | 0.03            |
| <b>Total Lithuania</b>   |   | <b>832,099</b>    | <b>0.02</b>     | MXN 8,500,000  | Mexican Bonos, 7.750%, 29/05/31                        | 450,083           | 0.01            |
| Luxembourg   |   |                   |                 | MXN 7,500,000  | Mexican Bonos, 7.750%, 23/11/34                        | 397,106           | 0.01            |
| EUR 400,000  | Luxembourg Government Bond, zero coupon, 28/04/25         | 483,378           | 0.01            | MXN 6,000,000  | Mexican Bonos, 10.000%, 20/11/36                       | 378,159           | 0.01            |
| EUR 300,000  | Luxembourg Government Bond, 0.625%, 01/02/27              | 374,854           | 0.01            | MXN 16,000,000   | Mexican Bonos, 8.500%, 18/11/38                        | 884,173           | 0.02            |
| EUR 100,000  | Luxembourg Government Bond, 2.250%, 19/03/28              | 138,692           | 0.00            | MXN 14,300,000   | Mexican Bonos, 7.750%, 13/11/42                        | 736,471           | 0.02            |
| <b>Total Luxembourg</b>  |   | <b>996,924</b>    | <b>0.02</b>     | MXN 12,000,000   | Mexican Bonos, 8.000%, 07/11/47                        | 633,615           | 0.01            |
| Malaysia   |   |                   |                 | GBP 100,000  | Mexico Government International Bond, 6.750%, 06/02/24 | 158,639           | 0.00            |
| MYR 500,000  | Malaysia Government Bond, 3.418%, 15/08/22                | 122,603           | 0.00            | USD 100,000  | Mexico Government International Bond, 4.125%, 21/01/26 | 112,770           | 0.00            |
| MYR 1,300,000  | Malaysia Government Bond, 3.480%, 15/03/23                | 321,203           | 0.01            | USD 500,000  | Mexico Government International Bond, 4.150%, 28/03/27 | 565,575           | 0.01            |
| MYR 700,000  | Malaysia Government Bond, 3.882%, 14/03/25                | 176,802           | 0.00            | USD 200,000  | Mexico Government International Bond, 3.750%, 11/01/28 | 218,392           | 0.01            |
| MYR 3,000,000  | Malaysia Government Bond, 3.955%, 15/09/25                | 763,004           | 0.02            | USD 400,000  | Mexico Government International Bond, 4.500%, 22/04/29 | 452,632           | 0.01            |
| MYR 3,500,000  | Malaysia Government Bond, 3.900%, 30/11/26                | 897,219           | 0.02            | EUR 400,000  | Mexico Government International Bond, 1.125%, 17/01/30 | 465,945           | 0.01            |
| MYR 6,600,000  | Malaysia Government Bond, 3.899%, 16/11/27                | 1,677,813         | 0.04            | USD 300,000  | Mexico Government International Bond, 3.250%, 16/04/30 | 310,086           | 0.01            |
| MYR 2,500,000  | Malaysia Government Bond, 3.885%, 15/08/29                | 632,247           | 0.01            | EUR 200,000  | Mexico Government International Bond, 3.375%, 23/02/31 | 275,556           | 0.01            |
|  |   |                   |                 | USD 200,000  | Mexico Government International Bond, 2.659%, 24/05/31 | 195,560           | 0.00            |
|  |   |                   |                 | EUR 400,000  | Mexico Government International Bond, 2.875%, 08/04/39 | 493,671           | 0.01            |
|  |   |                   |                 | USD 300,000  | Mexico Government International Bond, 6.050%, 11/01/40 | 376,566           | 0.01            |
|  |   |                   |                 | USD 450,000  | Mexico Government International Bond, 4.280%, 14/08/41 | 472,918           | 0.01            |



## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description   | Market Value      | % of Net Assets | Quantity   | Description                                    | Market Value      | % of Net Assets |
|--|---|-------------------|-----------------|--|--|-------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or 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 - 62.96% (continued)  |   |                   |                 | Government Bonds - 62.96% (continued)  |  |                   |                 |
| Mexico (continued)   |   |                   |                 | Netherlands (continued)  |  |                   |                 |
| USD 150,000  | Mexico Government International Bond, 4.750%, 08/03/44                                | 165,830           | 0.00            | EUR 950,000  | Netherlands Government Bond, 0.750%, 15/07/28  | 1,214,864         | 0.03            |
| EUR 100,000  | Mexico Government International Bond, 3.000%, 06/03/45                                | 124,733           | 0.00            | EUR 700,000  | Netherlands Government Bond, 0.250%, 15/07/29  | 864,481           | 0.02            |
| USD 200,000  | Mexico Government International Bond, 4.600%, 23/01/46                                | 215,252           | 0.01            | EUR 1,230,000  | Netherlands Government Bond, 2.500%, 15/01/33  | 1,890,741         | 0.04            |
| USD 200,000  | Mexico Government International Bond, 4.350%, 15/01/47                                | 208,994           | 0.00            | EUR 1,014,697  | Netherlands Government Bond, 4.000%, 15/01/37  | 1,930,791         | 0.04            |
| USD 300,000  | Mexico Government International Bond, 4.500%, 31/01/50                                | 319,230           | 0.01            | EUR 950,000  | Netherlands Government Bond, 0.500%, 15/01/40  | 1,188,862         | 0.03            |
| USD 200,000  | Mexico Government International Bond, 3.771%, 24/05/61                                | 186,362           | 0.00            | EUR 1,009,000  | Netherlands Government Bond, 3.750%, 15/01/42  | 2,054,074         | 0.04            |
| USD 200,000  | Mexico Government International Bond, 3.750%, 19/04/71                                | 183,148           | 0.00            | EUR 990,000  | Netherlands Government Bond, 2.750%, 15/01/47  | 1,895,572         | 0.04            |
| <b>Total Mexico</b>  |   | <b>16,335,014</b> | <b>0.35</b>     | <b>Total Netherlands</b>   |  | <b>34,698,056</b> | <b>0.75</b>     |
| Netherlands  |   |                   |                 | New Zealand  |  |                   |                 |
| EUR 400,000  | BNG Bank NV, 0.625%, 19/06/27   | 498,491           | 0.01            | NZD 680,000  | New Zealand Government Bond, 5.500%, 15/04/23  | 517,258           | 0.01            |
| EUR 500,000  | BNG Bank NV, 0.750%, 24/01/29   | 631,368           | 0.01            | NZD 1,500,000  | New Zealand Government Bond, 2.750%, 15/04/25  | 1,118,748         | 0.02            |
| AUD 300,000  | BNG Bank NV, 3.300%, 26/04/29   | 252,263           | 0.01            | NZD 1,200,000  | New Zealand Government Bond, 4.500%, 15/04/27  | 990,822           | 0.02            |
| EUR 200,000  | BNG Bank NV, 0.100%, 15/01/30   | 239,467           | 0.00            | NZD 300,000  | New Zealand Government Bond, 3.000%, 20/04/29  | 232,053           | 0.01            |
| EUR 500,000  | BNG Bank NV, zero coupon, 20/01/31  | 589,031           | 0.01            | NZD 1,000,000  | New Zealand Government Bond, 1.500%, 15/05/31  | 681,330           | 0.01            |
| EUR 400,000  | BNG Bank NV, 0.050%, perpetual  | 482,804           | 0.01            | NZD 800,000  | New Zealand Government Bond, 3.500%, 14/04/33  | 648,921           | 0.01            |
| USD 1,500,000  | BNG Bank NV, 0.875%, perpetual  | 1,497,210         | 0.03            | NZD 300,000  | New Zealand Government Bond, 2.750%, 15/04/37  | 222,246           | 0.01            |
| USD 500,000  | Nederlandse Financierings-Maatschappij voor Ontwikkelingslanden NV, 0.875%, perpetual | 497,235           | 0.01            | NZD 650,000  | New Zealand Government Bond, 1.750%, 15/05/41  | 394,503           | 0.01            |
| USD 300,000  | Nederlandse Waterschapsbank NV, 1.750%, 15/01/25                                      | 311,301           | 0.01            | NZD 750,000  | New Zealand Government Bond, 0.500%, perpetual | 520,378           | 0.01            |
| EUR 300,000  | Nederlandse Waterschapsbank NV, zero coupon, 16/11/26                                 | 360,950           | 0.01            | NZD 500,000  | New Zealand Government Bond, 0.500%, perpetual | 338,883           | 0.01            |
| EUR 500,000  | Nederlandse Waterschapsbank NV, 0.125%, 28/05/27                                      | 605,082           | 0.01            | <b>Total New Zealand</b>   |  | <b>5,665,142</b>  | <b>0.12</b>     |
| EUR 750,000  | Netherlands Government Bond, 2.250%, 15/07/22   | 916,775           | 0.02            | Norway   |  |                   |                 |
| EUR 786,000  | Netherlands Government Bond, 3.750%, 15/01/23   | 996,826           | 0.02            | AUD 300,000  | Kommunalbanken AS, 2.700%, 05/09/23            | 236,477           | 0.01            |
| EUR 200,000  | Netherlands Government Bond, 7.500%, 15/01/23   | 267,463           | 0.01            | USD 200,000  | Kommunalbanken AS, 2.750%, 05/02/24            | 211,690           | 0.00            |
| EUR 1,150,000  | Netherlands Government Bond, 1.750%, 15/07/23   | 1,432,657         | 0.03            | AUD 200,000  | Kommunalbanken AS, 5.250%, 15/07/24            | 171,175           | 0.00            |
| EUR 1,000,000  | Netherlands Government Bond, zero coupon, 15/01/24                                    | 1,207,069         | 0.03            | GBP 200,000  | Kommunalbanken AS, 1.000%, 12/12/24            | 281,379           | 0.01            |
| EUR 1,000,000  | Netherlands Government Bond, 2.000%, 15/07/24   | 1,283,239         | 0.03            | EUR 100,000  | Kommunalbanken AS, 0.875%, 24/05/27            | 125,651           | 0.00            |
| EUR 1,800,000  | Netherlands Government Bond, 0.250%, 15/07/25   | 2,208,052         | 0.05            | USD 500,000  | Kommunalbanken AS, 0.375%, perpetual           | 491,000           | 0.01            |
| EUR 1,400,000  | Netherlands Government Bond, 0.500%, 15/07/26   | 1,746,727         | 0.04            | USD 500,000  | Kommunalbanken AS, 0.500%, perpetual           | 491,540           | 0.01            |
| EUR 4,300,000  | Netherlands Government Bond, zero coupon, 15/01/27                                    | 5,065,841         | 0.10            | NOK 5,500,000  | Norway Government Bond, 2.000%, 24/05/23       | 655,351           | 0.01            |
| EUR 1,050,000  | Netherlands Government Bond, 0.750%, 15/07/27   | 1,335,634         | 0.03            | NOK 6,300,000  | Norway Government Bond, 3.000%, 14/03/24       | 773,678           | 0.02            |
| EUR 747,685  | Netherlands Government Bond, 5.500%, 15/01/28   | 1,233,186         | 0.03            |  |  |                   |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description  | Market Value     | % of Net Assets | Quantity   | Description   | Market Value     | % of Net Assets |
|--|--|------------------|-----------------|--|---|------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or 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 - 62.96% (continued)  |  |                  |                 | Government Bonds - 62.96% (continued)  |   |                  |                 |
| Norway (continued)   |  |                  |                 | Philippines  |   |                  |                 |
| NOK 3,500,000  | Norway Government Bond, 1.750%, 13/03/25                 | 417,595          | 0.01            | USD 400,000  | Philippine Government International Bond, 4.200%, 21/01/24  | 437,820          | 0.01            |
| NOK 5,000,000  | Norway Government Bond, 1.500%, 19/02/26                 | 591,526          | 0.01            | USD 100,000  | Philippine Government International Bond, 5.500%, 30/03/26  | 120,988          | 0.00            |
| NOK 2,400,000  | Norway Government Bond, 1.750%, 17/02/27                 | 287,544          | 0.01            | USD 200,000  | Philippine Government International Bond, 3.000%, 01/02/28  | 215,824          | 0.00            |
| NOK 4,000,000  | Norway Government Bond, 2.000%, 26/04/28                 | 487,896          | 0.01            | USD 240,000  | Philippine Government International Bond, 3.750%, 14/01/29  | 272,498          | 0.01            |
| NOK 2,500,000  | Norway Government Bond, 1.750%, 06/09/29                 | 300,615          | 0.01            | USD 500,000  | Philippine Government International Bond, 1.648%, 10/06/31  | 482,595          | 0.01            |
| NOK 5,000,000  | Norway Government Bond, 1.375%, 19/08/30                 | 582,927          | 0.01            | USD 100,000  | Philippine Government International Bond, 6.375%, 23/10/34  | 141,001          | 0.00            |
| NOK 1,000,000  | Norway Government Bond, 1.250%, 17/09/31                 | 114,865          | 0.00            | USD 200,000  | Philippine Government International Bond, 3.700%, 02/02/42  | 215,856          | 0.01            |
| <b>Total Norway</b>  |  | <b>6,220,909</b> | <b>0.13</b>     | USD 500,000  | Philippine Government International Bond, 2.950%, 05/05/45  | 483,105          | 0.01            |
| Panama   |  |                  |                 | EUR 300,000  | Philippine Government International Bond, 1.200%, perpetual | 355,728          | 0.01            |
| USD 100,000  | Panama Government International Bond, 8.875%, 30/09/27   | 138,303          | 0.00            | <b>Total Philippines</b>   |   | <b>2,725,415</b> | <b>0.06</b>     |
| USD 200,000  | Panama Government International Bond, 3.875%, 17/03/28   | 219,914          | 0.00            | Poland   |   |                  |                 |
| USD 200,000  | Panama Government International Bond, 3.160%, 23/01/30   | 209,548          | 0.00            | EUR 200,000  | Bank Gospodarstwa Krajowego, 1.375%, 01/06/25               | 250,533          | 0.01            |
| USD 100,000  | Panama Government International Bond, 4.500%, 15/05/47   | 113,623          | 0.00            | PLN 400,000  | Republic of Poland Government Bond, 5.750%, 23/09/22        | 112,329          | 0.00            |
| USD 700,000  | Panama Government International Bond, 4.500%, 16/04/50   | 796,649          | 0.02            | PLN 2,500,000  | Republic of Poland Government Bond, 4.000%, 25/10/23        | 710,973          | 0.02            |
| USD 200,000  | Panama Government International Bond, 4.300%, 29/04/53   | 221,724          | 0.01            | PLN 2,300,000  | Republic of Poland Government Bond, 2.500%, 25/04/24        | 636,225          | 0.01            |
| USD 300,000  | Panama Government International Bond, 3.870%, 23/07/60   | 306,447          | 0.01            | PLN 2,000,000  | Republic of Poland Government Bond, 2.250%, 25/10/24        | 551,284          | 0.01            |
| <b>Total Panama</b>  |  | <b>2,006,208</b> | <b>0.04</b>     | PLN 1,800,000  | Republic of Poland Government Bond, 3.250%, 25/07/25        | 515,144          | 0.01            |
| Peru   |  |                  |                 | PLN 1,000,000  | Republic of Poland Government Bond, 2.500%, 25/07/26        | 278,684          | 0.01            |
| PEN 3,500,000  | Peru Government Bond, 5.940%, 12/02/29                   | 999,269          | 0.02            | PLN 1,705,000  | Republic of Poland Government Bond, 2.500%, 25/07/27        | 476,858          | 0.01            |
| PEN 3,000,000  | Peru Government Bond, 5.400%, 12/08/34                   | 740,845          | 0.02            | PLN 3,000,000  | Republic of Poland Government Bond, 2.750%, 25/04/28        | 854,523          | 0.02            |
| PEN 1,500,000  | Peru Government Bond, 5.350%, 12/08/40                   | 346,705          | 0.01            | PLN 1,315,000  | Republic of Poland Government Bond, 5.750%, 25/04/29        | 452,081          | 0.01            |
| USD 75,000   | Peruvian Government International Bond, 7.350%, 21/07/25 | 91,976           | 0.00            | PLN 2,200,000  | Republic of Poland Government Bond, 2.750%, 25/10/29        | 632,678          | 0.01            |
| USD 300,000  | Peruvian Government International Bond, 2.392%, 23/01/26 | 309,645          | 0.01            | PLN 4,000,000  | Republic of Poland Government Bond, 1.250%, 25/10/30        | 1,017,158        | 0.02            |
| EUR 100,000  | Peruvian Government International Bond, 2.750%, 30/01/26 | 131,362          | 0.00            | PLN 500,000  | Republic of Poland Government Bond, 4.000%, 25/04/47        | 177,590          | 0.00            |
| USD 255,000  | Peruvian Government International Bond, 2.844%, 20/06/30 | 262,686          | 0.00            | PLN 3,000,000  | Republic of Poland Government Bond, zero coupon, perpetual  | 783,491          | 0.02            |
| USD 200,000  | Peruvian Government International Bond, 8.750%, 21/11/33 | 313,644          | 0.01            |  |   |                  |                 |
| USD 1,000,000  | Peruvian Government International Bond, 3.300%, 11/03/41 | 1,011,130        | 0.02            |  |   |                  |                 |
| <b>Total Peru</b>  |  | <b>4,207,262</b> | <b>0.09</b>     |  |   |                  |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description  | Market Value     | % of Net Assets | Quantity   | Description  | Market Value      | % of Net Assets |
|--|--|------------------|-----------------|--|--|-------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or 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 - 62.96% (continued)  |  |                  |                 | Government Bonds - 62.96% (continued)  |  |                   |                 |
| Poland (continued)   |  |                  |                 | Portugal (continued)   |  |                   |                 |
| EUR 120,000  | Republic of Poland Government International Bond, 3.750%, 19/01/23       | 151,642          | 0.00            | EUR 200,000  | Portugal Obrigacoes do Tesouro OT, 4.100%, 15/02/45      | 384,068           | 0.01            |
| EUR 300,000  | Republic of Poland Government International Bond, zero coupon, 07/07/23  | 358,463          | 0.01            | EUR 300,000  | Portugal Obrigacoes do Tesouro OT, 1.000%, 12/04/52      | 324,768           | 0.01            |
| EUR 100,000  | Republic of Poland Government International Bond, 3.000%, 15/01/24       | 128,821          | 0.00            | <b>Total Portugal</b>  |  | <b>14,367,601</b> | <b>0.31</b>     |
| EUR 300,000  | Republic of Poland Government International Bond, 1.500%, 19/01/26       | 383,157          | 0.01            | Qatar  |  |                   |                 |
| EUR 100,000  | Republic of Poland Government International Bond, 1.375%, 22/10/27       | 129,337          | 0.00            | USD 300,000  | Qatar Government International Bond, 3.375%, 14/03/24    | 321,771           | 0.01            |
| EUR 150,000  | Republic of Poland Government International Bond, 1.000%, 07/03/29       | 191,255          | 0.01            | USD 300,000  | Qatar Government International Bond, 3.400%, 16/04/25    | 326,844           | 0.01            |
| EUR 100,000  | Republic of Poland Government International Bond, 2.375%, 18/01/36       | 144,073          | 0.00            | USD 200,000  | Qatar Government International Bond, 3.250%, 02/06/26    | 218,936           | 0.00            |
| EUR 400,000  | Republic of Poland Government International Bond, zero coupon, perpetual | 478,369          | 0.01            | USD 200,000  | Qatar Government International Bond, 4.500%, 23/04/28    | 236,204           | 0.00            |
| <b>Total Poland</b>  |  | <b>9,414,668</b> | <b>0.20</b>     | USD 300,000  | Qatar Government International Bond, 4.000%, 14/03/29    | 345,582           | 0.01            |
| Portugal   |  |                  |                 | USD 500,000  | Qatar Government International Bond, 3.750%, 16/04/30    | 565,725           | 0.01            |
| EUR 770,000  | Portugal Obrigacoes do Tesouro OT, 4.950%, 25/10/23                      | 1,031,770        | 0.02            | USD 300,000  | Qatar Government International Bond, 5.750%, 20/01/42    | 417,525           | 0.01            |
| EUR 600,000  | Portugal Obrigacoes do Tesouro OT, 5.650%, 15/02/24                      | 828,845          | 0.02            | USD 200,000  | Qatar Government International Bond, 4.625%, 02/06/46    | 248,762           | 0.01            |
| EUR 1,300,000  | Portugal Obrigacoes do Tesouro OT, 2.875%, 15/10/25                      | 1,761,112        | 0.04            | USD 500,000  | Qatar Government International Bond, 5.103%, 23/04/48    | 664,545           | 0.01            |
| EUR 900,000  | Portugal Obrigacoes do Tesouro OT, 2.875%, 21/07/26                      | 1,241,421        | 0.03            | USD 300,000  | Qatar Government International Bond, 4.817%, 14/03/49    | 386,610           | 0.01            |
| EUR 1,000,000  | Portugal Obrigacoes do Tesouro OT, 4.125%, 14/04/27                      | 1,485,898        | 0.03            | USD 300,000  | Qatar Government International Bond, 4.400%, 16/04/50    | 365,517           | 0.01            |
| EUR 300,000  | Portugal Obrigacoes do Tesouro OT, 0.700%, 15/10/27                      | 374,370          | 0.01            | <b>Total Qatar</b>   |  | <b>4,098,021</b>  | <b>0.09</b>     |
| EUR 950,000  | Portugal Obrigacoes do Tesouro OT, 2.125%, 17/10/28                      | 1,303,561        | 0.03            | Romania  |  |                   |                 |
| EUR 900,000  | Portugal Obrigacoes do Tesouro OT, 1.950%, 15/06/29                      | 1,226,671        | 0.02            | RON 4,000,000  | Romania Government Bond, 4.000%, 25/10/23                | 997,951           | 0.02            |
| EUR 400,000  | Portugal Obrigacoes do Tesouro OT, 3.875%, 15/02/30                      | 625,302          | 0.01            | EUR 200,000  | Romania Government Bond, 1.000%, 13/12/23                | 242,739           | 0.00            |
| EUR 700,000  | Portugal Obrigacoes do Tesouro OT, 0.475%, 18/10/30                      | 846,359          | 0.02            | RON 3,000,000  | Romania Government Bond, 3.650%, 28/07/25                | 748,853           | 0.02            |
| EUR 800,000  | Portugal Obrigacoes do Tesouro OT, 0.300%, 17/10/31                      | 940,021          | 0.02            | RON 1,000,000  | Romania Government Bond, 4.850%, 22/04/26                | 263,361           | 0.01            |
| EUR 400,000  | Portugal Obrigacoes do Tesouro OT, 2.250%, 18/04/34                      | 572,643          | 0.01            | RON 2,000,000  | Romania Government Bond, 4.150%, 26/01/28                | 511,705           | 0.01            |
| EUR 400,000  | Portugal Obrigacoes do Tesouro OT, 0.900%, 12/10/35                      | 487,163          | 0.01            | RON 1,000,000  | Romania Government Bond, 4.750%, 11/10/34                | 257,172           | 0.01            |
| EUR 525,000  | Portugal Obrigacoes do Tesouro OT, 4.100%, 15/04/37                      | 933,629          | 0.02            | USD 200,000  | Romanian Government International Bond, 4.875%, 22/01/24 | 220,524           | 0.00            |
|  |  |                  |                 | EUR 100,000  | Romanian Government International Bond, 3.625%, 24/04/24 | 130,726           | 0.00            |
|  |  |                  |                 | EUR 100,000  | Romanian Government International Bond, 2.875%, 28/10/24 | 129,560           | 0.00            |
|  |  |                  |                 | EUR 200,000  | Romanian Government International Bond, 2.375%, 19/04/27 | 259,399           | 0.01            |
|  |  |                  |                 | EUR 300,000  | Romanian Government International Bond, 2.875%, 11/03/29 | 394,172           | 0.01            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description  | Market Value     | % of Net Assets | Quantity   | Description   | Market Value     | % of Net Assets |
|--|--|------------------|-----------------|--|---|------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or 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 - 62.96% (continued)  |  |                  |                 | Government Bonds - 62.96% (continued)  |   |                  |                 |
| Romania (continued)  |  |                  |                 | Saudi Arabia   |   |                  |                 |
| EUR 400,000  | Romanian Government International Bond, 1.375%, 02/12/29 | 473,331          | 0.01            | USD 200,000  | Saudi Government International Bond, 2.875%, 04/03/23 | 207,504          | 0.00            |
| EUR 400,000  | Romanian Government International Bond, 3.624%, 26/05/30 | 549,162          | 0.01            | USD 400,000  | Saudi Government International Bond, 4.000%, 17/04/25 | 441,992          | 0.01            |
| EUR 100,000  | Romanian Government International Bond, 2.124%, 16/07/31 | 122,448          | 0.00            | USD 200,000  | Saudi Government International Bond, 3.250%, 26/10/26 | 217,966          | 0.00            |
| EUR 300,000  | Romanian Government International Bond, 2.000%, 28/01/32 | 359,883          | 0.01            | USD 300,000  | Saudi Government International Bond, 2.500%, 03/02/27 | 313,062          | 0.01            |
| EUR 250,000  | Romanian Government International Bond, 3.500%, 03/04/34 | 337,982          | 0.01            | USD 200,000  | Saudi Government International Bond, 3.625%, 04/03/28 | 221,166          | 0.00            |
| EUR 200,000  | Romanian Government International Bond, 3.375%, 08/02/38 | 259,978          | 0.01            | USD 200,000  | Saudi Government International Bond, 4.500%, 17/04/30 | 235,534          | 0.01            |
| USD 500,000  | Romanian Government International Bond, 4.000%, 14/02/51 | 524,905          | 0.01            | USD 300,000  | Saudi Government International Bond, 2.750%, 03/02/32 | 308,205          | 0.01            |
| <b>Total Romania</b>   |  | <b>6,783,851</b> | <b>0.15</b>     | USD 500,000  | Saudi Government International Bond, 2.250%, 02/02/33 | 486,000          | 0.01            |
| Russia   |  |                  |                 | EUR 100,000  | Saudi Government International Bond, 2.000%, 09/07/39 | 122,488          | 0.00            |
| RUB 60,000,000   | Russian Federal Bond - OFZ, 7.600%, 20/07/22             | 832,885          | 0.02            | USD 200,000  | Saudi Government International Bond, 4.500%, 26/10/46 | 234,554          | 0.00            |
| RUB 25,000,000   | Russian Federal Bond - OFZ, 5.300%, 04/10/23             | 331,858          | 0.01            | USD 700,000  | Saudi Government International Bond, 4.625%, 04/10/47 | 835,982          | 0.02            |
| RUB 50,000,000   | Russian Federal Bond - OFZ, 7.400%, 17/07/24             | 695,084          | 0.01            | USD 300,000  | Saudi Government International Bond, 5.000%, 17/04/49 | 378,837          | 0.01            |
| RUB 70,000,000   | Russian Federal Bond - OFZ, 7.150%, 12/11/25             | 967,340          | 0.02            | USD 300,000  | Saudi Government International Bond, 3.750%, 21/01/55 | 317,244          | 0.01            |
| RUB 50,000,000   | Russian Federal Bond - OFZ, 7.950%, 07/10/26             | 715,398          | 0.02            | USD 500,000  | Saudi Government International Bond, 3.450%, 02/02/61 | 498,995          | 0.01            |
| RUB 50,000,000   | Russian Federal Bond - OFZ, 6.000%, 06/10/27             | 652,622          | 0.01            | USD 400,000  | Saudi International Bond, 4.375%, 16/04/29            | 463,352          | 0.01            |
| RUB 25,000,000   | Russian Federal Bond - OFZ, 5.700%, 17/05/28             | 318,916          | 0.01            | USD 200,000  | Saudi International Bond, 5.250%, 16/01/50            | 262,208          | 0.01            |
| RUB 30,000,000   | Russian Federal Bond - OFZ, 6.900%, 23/05/29             | 409,100          | 0.01            | <b>Total Saudi Arabia</b>  |   | <b>5,545,089</b> | <b>0.12</b>     |
| RUB 40,000,000   | Russian Federal Bond - OFZ, 7.650%, 10/04/30             | 569,466          | 0.01            | Singapore  |   |                  |                 |
| RUB 19,000,000   | Russian Federal Bond - OFZ, 7.700%, 23/03/33             | 272,684          | 0.01            | SGD 250,000  | Housing & Development Board, 1.910%, 10/08/23         | 190,928          | 0.00            |
| RUB 19,000,000   | Russian Federal Bond - OFZ, 7.250%, 10/05/34             | 262,977          | 0.01            | SGD 400,000  | Singapore Government Bond, 3.125%, 01/09/22           | 307,136          | 0.01            |
| RUB 14,000,000   | Russian Federal Bond - OFZ, 7.700%, 16/03/39             | 202,759          | 0.00            | SGD 200,000  | Singapore Government Bond, 1.750%, 01/02/23           | 151,910          | 0.00            |
| RUB 40,000,000   | Russian Federal Bond - OFZ, 6.100%, perpetual            | 499,725          | 0.01            | SGD 500,000  | Singapore Government Bond, 2.750%, 01/07/23           | 388,714          | 0.01            |
| USD 200,000  | Russian Federation, 5.100%, 28/03/35                     | 237,584          | 0.01            | SGD 350,000  | Singapore Government Bond, 2.000%, 01/02/24           | 270,137          | 0.01            |
| USD 400,000  | Russian Foreign Bond, 4.250%, 23/06/27                   | 446,436          | 0.01            | SGD 300,000  | Singapore Government Bond, 3.000%, 01/09/24           | 239,799          | 0.00            |
| USD 400,000  | Russian Foreign Bond, 5.250%, 23/06/47                   | 502,228          | 0.01            | SGD 450,000  | Singapore Government Bond, 2.375%, 01/06/25           | 355,889          | 0.01            |
| USD 600,000  | Russian Foreign Bond - Eurobond, 4.375%, 21/03/29        | 675,294          | 0.01            | SGD 400,000  | Singapore Government Bond, 0.500%, 01/11/25           | 294,153          | 0.01            |
| <b>Total Russia</b>  |  | <b>8,592,356</b> | <b>0.19</b>     | SGD 900,000  | Singapore Government Bond, 2.125%, 01/06/26           | 708,705          | 0.01            |
|  |  |                  |                 | SGD 597,000  | Singapore Government Bond, 3.500%, 01/03/27           | 502,373          | 0.01            |
|  |  |                  |                 | SGD 600,000  | Singapore Government Bond, 2.625%, 01/05/28           | 487,088          | 0.01            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description                                     | Market Value     | % of Net Assets | Quantity   | Description   | Market Value     | % of Net Assets |
|--|---|------------------|-----------------|--|---|------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or 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 - 62.96% (continued)  |   |                  |                 | Government Bonds - 62.96% (continued)  |   |                  |                 |
| Singapore (continued)  |   |                  |                 | Slovenia (continued)   |   |                  |                 |
| SGD 700,000  | Singapore Government Bond, 2.875%, 01/07/29     | 579,862          | 0.01            | EUR 200,000  | Slovenia Government Bond, 3.125%, 07/08/45                                    | 360,063          | 0.01            |
| SGD 800,000  | Singapore Government Bond, 2.875%, 01/09/30     | 664,068          | 0.01            | USD 200,000  | Slovenia Government International Bond, 5.250%, 18/02/24                      | 224,184          | 0.00            |
| SGD 300,000  | Singapore Government Bond, 3.375%, 01/09/33     | 262,405          | 0.01            |  |   |                  |                 |
| SGD 500,000  | Singapore Government Bond, 2.250%, 01/08/36     | 390,690          | 0.01            | <b>Total Slovenia</b>  |   | <b>2,899,382</b> | <b>0.06</b>     |
| SGD 600,000  | Singapore Government Bond, 2.375%, 01/07/39     | 479,616          | 0.01            | <b>Spain</b>   |   |                  |                 |
| SGD 300,000  | Singapore Government Bond, 2.750%, 01/04/42     | 254,920          | 0.01            | EUR 200,000  | Adif - Alta Velocidad, 1.875%, 22/09/22                                       | 243,788          | 0.01            |
| SGD 440,000  | Singapore Government Bond, 2.750%, 01/03/46     | 380,789          | 0.01            | EUR 200,000  | Adif - Alta Velocidad, 0.950%, 30/04/27                                       | 249,651          | 0.01            |
| SGD 500,000  | Singapore Government Bond, 1.875%, 01/03/50     | 373,702          | 0.01            | EUR 200,000  | Autonomous Community of Madrid Spain, 4.125%, 21/05/24                        | 267,409          | 0.01            |
| <b>Total Singapore</b>   |   | <b>7,282,884</b> | <b>0.16</b>     | EUR 200,000  | Autonomous Community of Madrid Spain, 1.826%, 30/04/25                        | 255,763          | 0.01            |
| <b>Slovakia</b>  |   |                  |                 | EUR 100,000  | Autonomous Community of Madrid Spain, 1.571%, 30/04/29                        | 130,359          | 0.00            |
| EUR 200,000  | Slovakia Government Bond, 3.000%, 28/02/23      | 252,039          | 0.01            | EUR 200,000  | Autonomous Community of Madrid Spain, 2.080%, 12/03/30                        | 270,931          | 0.01            |
| EUR 120,000  | Slovakia Government Bond, 3.375%, 15/11/24      | 161,678          | 0.00            | EUR 300,000  | Autonomous Community of Madrid Spain, 0.420%, perpetual                       | 352,486          | 0.01            |
| EUR 500,000  | Slovakia Government Bond, 0.250%, 14/05/25      | 609,215          | 0.01            | EUR 300,000  | Basque Government, 0.450%, perpetual  | 351,416          | 0.01            |
| EUR 500,000  | Slovakia Government Bond, 1.000%, 12/06/28      | 645,456          | 0.02            | EUR 200,000  | Fondo De Titulizacion Del Deficit Del Sistema Electrico FTA, 0.500%, 17/03/23 | 240,913          | 0.00            |
| EUR 100,000  | Slovakia Government Bond, 3.625%, 16/01/29      | 153,170          | 0.00            | EUR 100,000  | Fondo De Titulizacion Del Deficit Del Sistema Electrico FTA, 0.500%, 17/06/23 | 120,652          | 0.00            |
| EUR 400,000  | Slovakia Government Bond, 1.000%, 09/10/30      | 518,039          | 0.01            | EUR 200,000  | Instituto de Credito Oficial, 0.200%, 31/01/24                                | 240,973          | 0.01            |
| EUR 100,000  | Slovakia Government Bond, 1.625%, 21/01/31      | 137,988          | 0.00            | EUR 1,350,000  | Spain Government Bond, 0.450%, 31/10/22                                       | 1,622,691        | 0.03            |
| EUR 400,000  | Slovakia Government Bond, 3.875%, 08/02/33      | 683,600          | 0.02            | EUR 1,300,000  | Spain Government Bond, 5.400%, 31/01/23                                       | 1,687,174        | 0.04            |
| EUR 500,000  | Slovakia Government Bond, 0.375%, 21/04/36      | 587,537          | 0.01            | EUR 6,800,000  | Spain Government Bond, zero coupon, 30/04/23                                  | 8,138,950        | 0.17            |
| EUR 200,000  | Slovakia Government Bond, 1.875%, 09/03/37      | 288,276          | 0.01            | EUR 1,300,000  | Spain Government Bond, 0.350%, 30/07/23                                       | 1,568,927        | 0.03            |
| EUR 100,000  | Slovakia Government Bond, 2.000%, 17/10/47      | 149,792          | 0.00            | EUR 1,650,000  | Spain Government Bond, 4.400%, 31/10/23                                       | 2,182,172        | 0.05            |
| <b>Total Slovakia</b>  |   | <b>4,186,790</b> | <b>0.09</b>     | EUR 1,400,000  | Spain Government Bond, 4.800%, 31/01/24                                       | 1,888,065        | 0.04            |
| <b>Slovenia</b>  |   |                  |                 | EUR 1,300,000  | Spain Government Bond, 3.800%, 30/04/24                                       | 1,728,259        | 0.04            |
| EUR 70,000   | Slovenia Government Bond, 5.125%, 30/03/26      | 105,337          | 0.00            | EUR 1,350,000  | Spain Government Bond, 0.250%, 30/07/24                                       | 1,634,650        | 0.04            |
| EUR 350,000  | Slovenia Government Bond, 1.000%, 06/03/28      | 449,354          | 0.01            | EUR 1,200,000  | Spain Government Bond, 2.750%, 31/10/24                                       | 1,574,923        | 0.03            |
| EUR 300,000  | Slovenia Government Bond, 1.188%, 14/03/29      | 391,059          | 0.01            | EUR 1,250,000  | Spain Government Bond, 1.600%, 30/04/25                                       | 1,595,362        | 0.03            |
| EUR 400,000  | Slovenia Government Bond, 0.875%, 15/07/30      | 510,492          | 0.01            | EUR 1,600,000  | Spain Government Bond, 4.650%, 30/07/25                                       | 2,288,579        | 0.05            |
| EUR 500,000  | Slovenia Government Bond, zero coupon, 12/02/31 | 587,839          | 0.01            | EUR 1,600,000  | Spain Government Bond, 2.150%, 31/10/25                                       | 2,102,232        | 0.05            |
| EUR 200,000  | Slovenia Government Bond, 1.500%, 25/03/35      | 271,054          | 0.01            | EUR 1,700,000  | Spain Government Bond, 1.950%, 30/04/26                                       | 2,230,859        | 0.05            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description                             | Market Value | % of Net Assets | Quantity   | Description  | Market Value      | % of Net Assets |
|--|---|--------------|-----------------|--|--|-------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or 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 - 62.96% (continued)  |   |              |                 | Government Bonds - 62.96% (continued)  |  |                   |                 |
| Spain (continued)  |   |              |                 | Spain (continued)  |  |                   |                 |
| EUR 1,550,000  | Spain Government Bond, 5.900%, 30/07/26 | 2,413,559    | 0.05            | EUR 970,000  | Spain Government Bond, 3.450%, 30/07/66                | 1,774,558         | 0.04            |
| EUR 1,800,000  | Spain Government Bond, 1.300%, 31/10/26 | 2,305,497    | 0.05            | EUR 400,000  | Spain Government Bond, 1.450%, 31/10/71                | 418,609           | 0.01            |
| EUR 1,100,000  | Spain Government Bond, 1.500%, 30/04/27 | 1,428,391    | 0.03            | <b>Total Spain</b>   |  | <b>88,366,224</b> | <b>1.92</b>     |
| EUR 1,500,000  | Spain Government Bond, 0.800%, 30/07/27 | 1,872,045    | 0.04            | Sweden   |  |                   |                 |
| EUR 1,500,000  | Spain Government Bond, 1.450%, 31/10/27 | 1,946,757    | 0.04            | SEK 5,000,000  | Kommuninvest I Sverige AB, 0.250%, 01/06/22            | 586,508           | 0.01            |
| EUR 1,300,000  | Spain Government Bond, 1.400%, 30/04/28 | 1,685,031    | 0.04            | USD 500,000  | Kommuninvest I Sverige AB, 2.625%, 15/09/22            | 514,540           | 0.01            |
| EUR 1,300,000  | Spain Government Bond, 1.400%, 30/07/28 | 1,687,790    | 0.04            | USD 300,000  | Kommuninvest I Sverige AB, 1.625%, 24/10/22            | 305,523           | 0.01            |
| EUR 1,150,000  | Spain Government Bond, 5.150%, 31/10/28 | 1,869,791    | 0.04            | SEK 6,000,000  | Kommuninvest I Sverige AB, 1.000%, 13/11/23            | 717,371           | 0.02            |
| EUR 1,171,787  | Spain Government Bond, 6.000%, 31/01/29 | 2,010,826    | 0.04            | USD 500,000  | Svensk Exportkredit AB, 0.250%, perpetual              | 498,665           | 0.01            |
| EUR 1,600,000  | Spain Government Bond, 1.450%, 30/04/29 | 2,088,817    | 0.05            | USD 500,000  | Svensk Exportkredit AB, 0.375%, perpetual              | 498,120           | 0.01            |
| EUR 1,600,000  | Spain Government Bond, 0.600%, 31/10/29 | 1,957,115    | 0.04            | SEK 12,750,000   | Sweden Government Bond, 3.500%, 01/06/22               | 1,543,271         | 0.03            |
| EUR 2,200,000  | Spain Government Bond, 0.500%, 30/04/30 | 2,658,134    | 0.06            | SEK 10,650,000   | Sweden Government Bond, 1.500%, 13/11/23               | 1,296,956         | 0.03            |
| EUR 1,500,000  | Spain Government Bond, 1.950%, 30/07/30 | 2,041,231    | 0.04            | SEK 7,500,000  | Sweden Government Bond, 2.500%, 12/05/25               | 967,467           | 0.02            |
| EUR 1,700,000  | Spain Government Bond, 1.250%, 31/10/30 | 2,183,684    | 0.05            | SEK 6,000,000  | Sweden Government Bond, 1.000%, 12/11/26               | 739,653           | 0.02            |
| EUR 1,800,000  | Spain Government Bond, 0.100%, 30/04/31 | 2,070,326    | 0.04            | SEK 3,300,000  | Sweden Government Bond, 0.750%, 12/05/28               | 402,171           | 0.01            |
| EUR 1,411,000  | Spain Government Bond, 5.750%, 30/07/32 | 2,623,359    | 0.06            | SEK 2,000,000  | Sweden Government Bond, 0.750%, 12/11/29               | 243,663           | 0.01            |
| EUR 1,500,000  | Spain Government Bond, 2.350%, 30/07/33 | 2,139,104    | 0.05            | SEK 14,000,000   | Sweden Government Bond, 0.125%, 12/05/31               | 1,603,407         | 0.03            |
| EUR 1,150,000  | Spain Government Bond, 1.850%, 30/07/35 | 1,559,012    | 0.03            | SEK 2,500,000  | Sweden Government Bond, 2.250%, 01/06/32               | 350,196           | 0.01            |
| EUR 1,238,000  | Spain Government Bond, 4.200%, 31/01/37 | 2,193,981    | 0.05            | SEK 3,550,000  | Sweden Government Bond, 3.500%, 30/03/39               | 609,425           | 0.01            |
| EUR 500,000  | Spain Government Bond, 0.850%, 30/07/37 | 584,370      | 0.01            | SEK 5,000,000  | Sweden Government Bond, 0.500%, 24/11/45               | 537,426           | 0.01            |
| EUR 1,250,000  | Spain Government Bond, 4.900%, 30/07/40 | 2,485,826    | 0.05            | USD 200,000  | Sweden Government International Bond, 2.375%, 15/02/23 | 206,856           | 0.00            |
| EUR 850,000  | Spain Government Bond, 1.200%, 31/10/40 | 1,023,892    | 0.02            | EUR 300,000  | Sweden Government International Bond, 0.125%, 24/04/23 | 360,178           | 0.01            |
| EUR 1,614,000  | Spain Government Bond, 4.700%, 30/07/41 | 3,165,043    | 0.07            | <b>Total Sweden</b>  |  | <b>11,981,396</b> | <b>0.26</b>     |
| EUR 1,400,000  | Spain Government Bond, 5.150%, 31/10/44 | 3,001,420    | 0.06            | Switzerland  |  |                   |                 |
| EUR 1,050,000  | Spain Government Bond, 2.900%, 31/10/46 | 1,682,845    | 0.04            | CHF 200,000  | Canton of Geneva Switzerland, 1.625%, 30/07/29         | 246,922           | 0.01            |
| EUR 900,000  | Spain Government Bond, 2.700%, 31/10/48 | 1,401,635    | 0.03            | CHF 400,000  | Canton of Zurich, 0.100%, perpetual                    | 426,319           | 0.01            |
| EUR 1,050,000  | Spain Government Bond, 1.000%, 31/10/50 | 1,126,392    | 0.02            | CHF 300,000  | Swiss Confederation Government Bond, 1.250%, 11/06/24  | 343,678           | 0.01            |
|  |   |              |                 | CHF 300,000  | Swiss Confederation Government Bond, 1.500%, 24/07/25  | 353,162           | 0.01            |
|  |   |              |                 | CHF 300,000  | Swiss Confederation Government Bond, 1.250%, 28/05/26  | 353,824           | 0.01            |
|  |   |              |                 | CHF 300,000  | Swiss Confederation Government Bond, 3.250%, 27/06/27  | 398,174           | 0.01            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description  | Market Value      | % of Net Assets | Quantity   | Description  | Market Value     | % of Net Assets |
|--|--|-------------------|-----------------|--|--|------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or 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 - 62.96% (continued)  |  |                   |                 | Government Bonds - 62.96% (continued)  |  |                  |                 |
| Switzerland (continued)  |  |                   |                 | United Arab Emirates   |  |                  |                 |
| CHF 346,000  | Swiss Confederation Government Bond, 4.000%, 08/04/28      | 489,202           | 0.01            | USD 400,000  | Abu Dhabi Government International Bond, 2.125%, 30/09/24  | 418,736          | 0.01            |
| CHF 400,000  | Swiss Confederation Government Bond, zero coupon, 22/06/29 | 444,857           | 0.01            | USD 300,000  | Abu Dhabi Government International Bond, 2.500%, 16/04/25  | 318,813          | 0.00            |
| CHF 400,000  | Swiss Confederation Government Bond, 0.500%, 27/05/30      | 463,599           | 0.01            | USD 300,000  | Abu Dhabi Government International Bond, 3.125%, 11/10/27  | 329,472          | 0.01            |
| CHF 100,000  | Swiss Confederation Government Bond, 2.250%, 22/06/31      | 135,546           | 0.00            | USD 500,000  | Abu Dhabi Government International Bond, 3.125%, 16/04/30  | 543,445          | 0.01            |
| CHF 200,000  | Swiss Confederation Government Bond, 0.500%, 27/06/32      | 232,527           | 0.01            | USD 350,000  | Abu Dhabi Government International Bond, 4.125%, 11/10/47  | 417,858          | 0.01            |
| CHF 100,000  | Swiss Confederation Government Bond, 3.500%, 08/04/33      | 154,873           | 0.00            | USD 500,000  | FIN DEPT Government SHARJAH, 4.375%, perpetual             | 482,365          | 0.01            |
| CHF 500,000  | Swiss Confederation Government Bond, zero coupon, 26/06/34 | 546,779           | 0.01            | USD 500,000  | Finance Department Government of Sharjah, 4.000%, 28/07/50 | 458,565          | 0.01            |
| CHF 100,000  | Swiss Confederation Government Bond, 2.500%, 08/03/36      | 148,595           | 0.00            |  |  |                  |                 |
| CHF 100,000  | Swiss Confederation Government Bond, 1.250%, 27/06/37      | 130,334           | 0.00            | <b>Total United Arab Emirates</b>  |  | <b>2,969,254</b> | <b>0.06</b>     |
| CHF 550,000  | Swiss Confederation Government Bond, zero coupon, 24/07/39 | 593,525           | 0.01            | United Kingdom   |  |                  |                 |
| CHF 700,000  | Swiss Confederation Government Bond, 1.500%, 30/04/42      | 988,822           | 0.02            | USD 500,000  | Bank of England Euro Note, 0.250%, perpetual               | 497,245          | 0.01            |
| CHF 500,000  | Swiss Confederation Government Bond, 0.500%, 28/06/45      | 603,132           | 0.01            | GBP 1,720,000  | United Kingdom Gilt, 1.750%, 07/09/22                      | 2,424,400        | 0.05            |
| CHF 100,000  | Swiss Confederation Government Bond, 4.000%, 06/01/49      | 225,037           | 0.01            | GBP 9,950,000  | United Kingdom Gilt, 0.125%, 31/01/23                      | 13,639,808       | 0.29            |
| CHF 400,000  | Swiss Confederation Government Bond, 0.500%, 24/05/55      | 501,620           | 0.01            | GBP 2,850,000  | United Kingdom Gilt, 0.750%, 22/07/23                      | 3,992,725        | 0.09            |
| CHF 100,000  | Swiss Confederation Government Bond, 0.500%, 30/05/58      | 127,450           | 0.00            | GBP 2,320,000  | United Kingdom Gilt, 2.250%, 07/09/23                      | 3,357,489        | 0.07            |
| CHF 100,000  | Swiss Confederation Government Bond, 2.000%, 25/06/64      | 199,482           | 0.01            | GBP 2,450,000  | United Kingdom Gilt, 1.000%, 22/04/24                      | 3,464,699        | 0.07            |
| <b>Total Switzerland</b>   |  | <b>8,107,459</b>  | <b>0.18</b>     | GBP 2,480,000  | United Kingdom Gilt, 2.750%, 07/09/24                      | 3,704,907        | 0.08            |
| Thailand   |  |                   |                 | GBP 2,449,698  | United Kingdom Gilt, 5.000%, 07/03/25                      | 3,976,867        | 0.09            |
| THB 16,000,000   | Thailand Government Bond, 1.875%, 17/06/22                 | 506,049           | 0.01            | GBP 3,300,000  | United Kingdom Gilt, 0.625%, 07/06/25                      | 4,627,350        | 0.10            |
| THB 55,000,000   | Thailand Government Bond, 3.625%, 16/06/23                 | 1,819,685         | 0.04            | GBP 2,500,000  | United Kingdom Gilt, 2.000%, 07/09/25                      | 3,703,150        | 0.08            |
| THB 25,000,000   | Thailand Government Bond, 2.400%, 17/12/23                 | 815,577           | 0.02            | GBP 2,700,000  | United Kingdom Gilt, 1.500%, 22/07/26                      | 3,945,020        | 0.09            |
| THB 34,500,000   | Thailand Government Bond, 2.125%, 17/12/26                 | 1,145,120         | 0.02            | GBP 3,800,000  | United Kingdom Gilt, 0.375%, 22/10/26                      | 5,123,406        | 0.11            |
| THB 31,750,000   | Thailand Government Bond, 5.670%, 13/03/28                 | 1,274,874         | 0.03            | GBP 2,850,000  | United Kingdom Gilt, 1.250%, 22/07/27                      | 4,126,667        | 0.09            |
| THB 46,000,000   | Thailand Government Bond, 4.875%, 22/06/29                 | 1,784,613         | 0.04            | GBP 2,155,926  | United Kingdom Gilt, 4.250%, 07/12/27                      | 3,691,787        | 0.08            |
| THB 53,000,000   | Thailand Government Bond, 3.775%, 25/06/32                 | 1,962,306         | 0.04            | GBP 3,200,000  | United Kingdom Gilt, 1.625%, 22/10/28                      | 4,762,666        | 0.10            |
| THB 53,000,000   | Thailand Government Bond, 3.300%, 17/06/38                 | 1,863,880         | 0.04            | GBP 993,225  | United Kingdom Gilt, 6.000%, 07/12/28                      | 1,913,161        | 0.04            |
| THB 18,000,000   | Thailand Government Bond, 4.850%, 17/06/61                 | 817,616           | 0.02            | GBP 3,050,000  | United Kingdom Gilt, 0.875%, 22/10/29                      | 4,286,905        | 0.09            |
| THB 7,200,000  | Thailand Government Bond, 4.000%, 17/06/66                 | 281,407           | 0.01            | GBP 2,707,283  | United Kingdom Gilt, 4.750%, 07/12/30                      | 5,112,137        | 0.11            |
| THB 15,000,000   | Thailand Government Bond, 3.600%, 17/06/67                 | 536,434           | 0.01            |  |  |                  |                 |
| <b>Total Thailand</b>  |  | <b>12,807,561</b> | <b>0.28</b>     |  |  |                  |                 |

## Schedule of Investments *(continued)* as at 30 June 2021 (Expressed in US Dollar)

| Quantity  | Description                           | Market Value       | % of Net 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> |  |              |                 |
| Government Bonds - 62.96% <i>(continued)</i>  |                                       |                    |                 | Government Bonds - 62.96% <i>(continued)</i>  |  |              |                 |
| United Kingdom <i>(continued)</i>   |                                       |                    |                 | United States   |  |              |                 |
| GBP 1,550,000   | United Kingdom Gilt, 0.250%, 31/07/31 | 2,020,267          | 0.04            | USD 190,000   | American Municipal Power Inc, 8.084%, 15/02/50                                       | 348,150      | 0.01            |
| GBP 2,360,902   | United Kingdom Gilt, 4.250%, 07/06/32 | 4,419,844          | 0.10            | USD 100,000   | California State University, 2.975%, 01/11/51  | 101,542      | 0.00            |
| GBP 2,150,000   | United Kingdom Gilt, 4.500%, 07/09/34 | 4,266,901          | 0.09            | USD 300,000   | Chicago Transit Authority, 6.899%, 01/12/40  | 422,334      | 0.01            |
| GBP 4,350,000   | United Kingdom Gilt, 0.625%, 31/07/35 | 5,393,132          | 0.11            | USD 50,000  | City of Houston TX, 3.961%, 01/03/47   | 59,089       | 0.00            |
| GBP 2,025,256   | United Kingdom Gilt, 4.250%, 07/03/36 | 4,022,383          | 0.09            | USD 300,000   | City of San Francisco CA Public Utilities Commission Water Revenue, 3.303%, 01/11/39 | 322,905      | 0.01            |
| GBP 2,050,000   | United Kingdom Gilt, 1.750%, 07/09/37 | 3,096,196          | 0.07            | USD 200,000   | Commonwealth Financing Authority, 4.144%, 01/06/38                                   | 234,934      | 0.01            |
| GBP 1,595,721   | United Kingdom Gilt, 4.750%, 07/12/38 | 3,477,036          | 0.08            | USD 300,000   | County of Miami-Dade FL Aviation Revenue, 4.280%, 01/10/41                           | 336,507      | 0.01            |
| GBP 1,760,000   | United Kingdom Gilt, 4.250%, 07/09/39 | 3,672,290          | 0.08            | USD 250,000   | Dallas Fort Worth Tx International, 3.089%, perpetual                                | 260,138      | 0.01            |
| GBP 1,950,000   | United Kingdom Gilt, 4.250%, 07/12/40 | 4,137,800          | 0.09            | USD 450,000   | Federal Farm Credit Banks Funding Corp, 0.125%, perpetual                            | 449,429      | 0.01            |
| GBP 3,000,000   | United Kingdom Gilt, 1.250%, 22/10/41 | 4,168,293          | 0.09            | USD 1,950,000   | FEDERAL HOME LOAN BANK, 0.125%, perpetual  | 1,945,242    | 0.04            |
| GBP 2,354,981   | United Kingdom Gilt, 4.500%, 07/12/42 | 5,283,732          | 0.11            | USD 375,000   | Federal Home Loan Banks, 2.500%, 13/02/24  | 395,895      | 0.01            |
| GBP 1,890,000   | United Kingdom Gilt, 3.250%, 22/01/44 | 3,654,142          | 0.08            | USD 315,000   | Federal Home Loan Banks, 3.250%, 16/11/28  | 357,931      | 0.01            |
| GBP 1,800,000   | United Kingdom Gilt, 3.500%, 22/01/45 | 3,643,456          | 0.08            | USD 300,000   | Federal Home Loan Banks, 5.500%, 15/07/36  | 441,789      | 0.01            |
| GBP 600,000   | United Kingdom Gilt, 0.875%, 31/01/46 | 762,420            | 0.02            | USD 5,000,000   | Federal Home Loan Banks, 0.125%, perpetual   | 4,991,600    | 0.11            |
| GBP 1,597,948   | United Kingdom Gilt, 4.250%, 07/12/46 | 3,658,510          | 0.08            | USD 3,000,000   | Federal Home Loan Mortgage Corp, 0.375%, 20/04/23                                    | 3,007,260    | 0.07            |
| GBP 1,550,000   | United Kingdom Gilt, 1.500%, 22/07/47 | 2,265,247          | 0.05            | USD 925,000   | Federal Home Loan Mortgage Corp, 0.375%, 23/09/25                                    | 911,033      | 0.02            |
| GBP 1,900,000   | United Kingdom Gilt, 1.750%, 22/01/49 | 2,939,962          | 0.06            | USD 200,000   | Federal Home Loan Mortgage Corp, 6.750%, 15/03/31                                    | 293,936      | 0.01            |
| GBP 1,288,324   | United Kingdom Gilt, 4.250%, 07/12/49 | 3,073,033          | 0.07            | USD 100,000   | Federal Home Loan Mortgage Corp, 6.250%, 15/07/32                                    | 146,955      | 0.00            |
| GBP 1,390,000   | United Kingdom Gilt, 3.750%, 22/07/52 | 3,173,080          | 0.07            | USD 380,000   | Federal Home Loan Mortgage Corp, 0.125%, perpetual                                   | 378,678      | 0.01            |
| GBP 1,630,000   | United Kingdom Gilt, 1.625%, 22/10/54 | 2,498,512          | 0.05            | USD 500,000   | Federal National Mortgage Association, 2.625%, 06/09/24                              | 533,895      | 0.01            |
| GBP 1,661,040   | United Kingdom Gilt, 4.250%, 07/12/55 | 4,263,540          | 0.09            | USD 2,670,000   | Federal National Mortgage Association, 1.625%, 15/10/24                              | 2,764,251    | 0.06            |
| GBP 1,950,000   | United Kingdom Gilt, 1.750%, 22/07/57 | 3,132,545          | 0.07            | USD 1,440,000   | Federal National Mortgage Association, 1.625%, 07/01/25                              | 1,491,091    | 0.03            |
| GBP 1,705,000   | United Kingdom Gilt, 4.000%, 22/01/60 | 4,429,372          | 0.10            | USD 2,000,000   | Federal National Mortgage Association, 0.625%, 22/04/25                              | 1,997,740    | 0.04            |
| GBP 1,150,000   | United Kingdom Gilt, 0.500%, 22/10/61 | 1,255,238          | 0.03            | USD 300,000   | Federal National Mortgage Association, 1.875%, 24/09/26                              | 314,598      | 0.01            |
| GBP 1,270,000   | United Kingdom Gilt, 2.500%, 22/07/65 | 2,578,836          | 0.06            | USD 375,000   | Federal National Mortgage Association, 6.625%, 15/11/30                              | 542,539      | 0.01            |
| GBP 1,350,000   | United Kingdom Gilt, 3.500%, 22/07/68 | 3,482,790          | 0.08            | USD 1,050,000   | Federal National Mortgage Association, 5.625%, 15/07/37                              | 1,590,981    | 0.03            |
| GBP 1,545,000   | United Kingdom Gilt, 1.625%, 22/10/71 | 2,590,599          | 0.06            | USD 1,135,000   | Federal National Mortgage Association, 0.250%, perpetual                             | 1,134,841    | 0.02            |
| <b>Total United Kingdom</b>   |                                       | <b>167,709,545</b> | <b>3.64</b>     | USD 1,500,000   | Federal National Mortgage Association, 0.700%, perpetual                             | 1,492,155    | 0.03            |



## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description  | Market Value | % of Net Assets | Quantity   | Description   | Market Value | % of Net Assets |
|--|--|--------------|-----------------|--|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or 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 - 62.96% (continued)  |  |              |                 | Government Bonds - 62.96% (continued)  |   |              |                 |
| United States (continued)  |  |              |                 | United States (continued)  |   |              |                 |
| USD 200,000  | Foothill-Eastern Transportation Corridor Agency, 3.924%, 15/01/53              | 212,512      | 0.00            | USD 125,000  | Tennessee Valley Authority, 6.750%, 01/11/25            | 156,556      | 0.00            |
| USD 65,000   | Grand Parkway Transportation Corp, 3.236%, 01/10/52                            | 67,371       | 0.00            | USD 275,000  | Tennessee Valley Authority, 7.125%, 01/05/30            | 400,664      | 0.01            |
| USD 20,000   | JobsOhio Beverage System, 2.833%, 01/01/38                                     | 20,714       | 0.00            | USD 300,000  | Tennessee Valley Authority, 5.250%, 15/09/39            | 427,602      | 0.01            |
| USD 575,000  | Los Angeles Unified School District, 5.750%, 01/07/34                          | 777,251      | 0.02            | USD 200,000  | Texas Transportation Commission, 2.472%, 01/10/44       | 197,200      | 0.00            |
| USD 100,000  | Los Angeles Unified School District, 6.758%, 01/07/34                          | 143,787      | 0.00            | USD 1,500,000  | United States Treasury Note/Bond, 1.750%, 15/07/22      | 1,525,664    | 0.03            |
| USD 20,000   | Massachusetts School Building Authority, 3.395%, 15/10/40                      | 21,353       | 0.00            | USD 2,000,000  | United States Treasury Note/Bond, 2.000%, 31/07/22      | 2,040,859    | 0.04            |
| USD 100,000  | Massachusetts School Building Authority, 2.950%, perpetual                     | 102,361      | 0.00            | USD 4,000,000  | United States Treasury Note/Bond, 1.500%, 15/08/22      | 4,062,188    | 0.09            |
| USD 55,000   | Massachusetts ST, 2.514%, 01/07/41   | 55,282       | 0.00            | USD 1,250,000  | United States Treasury Note/Bond, 1.625%, 15/08/22      | 1,271,289    | 0.03            |
| USD 100,000  | Metropolitan Transportation Authority, 7.336%, 15/11/39                        | 162,965      | 0.00            | USD 100,000  | United States Treasury Note/Bond, 7.250%, 15/08/22      | 107,859      | 0.00            |
| USD 300,000  | New Jersey Transportation Trust Fund Authority, 4.081%, 15/06/39               | 336,606      | 0.01            | USD 72,000,000   | United States Treasury Note/Bond, 0.125%, 31/08/22      | 71,815,977   | 1.57            |
| USD 300,000  | New Jersey Transportation Trust Fund Authority, 4.131%, 15/06/42               | 342,636      | 0.01            | USD 3,000,000  | United States Treasury Note/Bond, 1.625%, 31/08/22      | 3,052,500    | 0.07            |
| USD 400,000  | New Jersey Turnpike Authority, 7.414%, 01/01/40                                | 657,688      | 0.01            | USD 1,000,000  | United States Treasury Note/Bond, 1.875%, 31/08/22      | 1,020,391    | 0.02            |
| USD 300,000  | New York State Dormitory Authority, 3.110%, 15/02/39                           | 323,874      | 0.01            | USD 5,000,000  | United States Treasury Note/Bond, 1.500%, 15/09/22      | 5,082,812    | 0.11            |
| USD 100,000  | New York State Dormitory Authority, 3.142%, 01/07/43                           | 103,917      | 0.00            | USD 2,000,000  | United States Treasury Note/Bond, 1.750%, 30/09/22      | 2,040,312    | 0.04            |
| USD 2,000  | North Texas Tollway Authority, 6.718%, 01/01/49                                | 3,307        | 0.00            | USD 1,000,000  | United States Treasury Note/Bond, 1.875%, 30/09/22      | 1,021,719    | 0.02            |
| USD 260,000  | Ohio State University, 4.800%, 01/06/11  | 377,520      | 0.01            | USD 35,750,000   | United States Treasury Note/Bond, zero coupon, 31/10/22 | 32,752,577   | 0.70            |
| USD 200,000  | Port Authority of New York & New Jersey, 4.458%, 01/10/62                      | 262,728      | 0.01            | USD 2,700,000  | United States Treasury Note/Bond, 2.000%, 31/10/22      | 2,766,445    | 0.06            |
| USD 250,000  | Port Authority of New York & New Jersey, 3.287%, 01/08/69                      | 267,973      | 0.01            | USD 2,825,000  | United States Treasury Note/Bond, 1.625%, 15/11/22      | 2,882,162    | 0.06            |
| USD 1,000,000  | Port Authority of New York & New Jersey, 1.086%, perpetual                     | 1,012,720    | 0.02            | USD 1,000,000  | United States Treasury Note/Bond, 2.000%, 30/11/22      | 1,026,016    | 0.02            |
| USD 35,000   | Rutgers The State University of New Jersey, 3.915%, perpetual                  | 39,381       | 0.00            | USD 12,000,000   | United States Treasury Note/Bond, 1.625%, 15/12/22      | 11,621,093   | 0.26            |
| USD 195,000  | Salt River Project Agricultural Improvement & Power District, 4.839%, 01/01/41 | 258,911      | 0.01            | USD 5,000,000  | United States Treasury Note/Bond, 2.125%, 31/12/22      | 5,145,898    | 0.11            |
| USD 50,000   | State Board of Administration Finance Corp, 1.258%, perpetual                  | 50,421       | 0.00            | USD 1,500,000  | United States Treasury Note/Bond, 1.750%, 31/01/23      | 1,537,090    | 0.03            |
| USD 50,000   | State Board of Administration Finance Corp, 1.705%, perpetual                  | 50,891       | 0.00            | USD 2,000,000  | United States Treasury Note/Bond, 2.000%, 15/02/23      | 2,058,516    | 0.04            |
| USD 50,000   | State Board of Administration Finance Corp, 2.154%, perpetual                  | 50,761       | 0.00            | USD 150,000  | United States Treasury Note/Bond, 7.125%, 15/02/23      | 166,676      | 0.00            |
| USD 600,000  | State of California, 7.500%, 01/04/34  | 943,692      | 0.02            | USD 2,000,000  | United States Treasury Note/Bond, 2.625%, 28/02/23      | 2,080,859    | 0.05            |
| USD 200,000  | State of California, 7.625%, 01/03/40  | 335,716      | 0.01            | USD 2,000,000  | United States Treasury Note/Bond, 1.500%, 31/03/23      | 2,045,156    | 0.04            |
| USD 400,000  | State of Illinois, 5.100%, 01/06/33  | 470,564      | 0.01            | USD 1,000,000  | United States Treasury Note/Bond, 2.500%, 31/03/23      | 1,039,922    | 0.02            |
| USD 430,000  | Tennessee Valley Authority, 0.750%, 15/05/25                                   | 430,421      | 0.01            | USD 1,000,000  | United States Treasury Note/Bond, 2.750%, 30/04/23      | 1,046,133    | 0.02            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description  | Market Value | % of Net Assets | Quantity   | Description  | Market Value | % of Net Assets |
|--|--|--------------|-----------------|--|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or 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 - 62.96% (continued)  |  |              |                 | Government Bonds - 62.96% (continued)  |  |              |                 |
| United States (continued)  |  |              |                 | United States (continued)  |  |              |                 |
| USD 5,000,000  | United States Treasury Note/Bond, 0.250%, 15/05/23 | 5,079,687    | 0.11            | USD 5,000,000  | United States Treasury Note/Bond, 1.750%, 31/07/24 | 5,196,875    | 0.11            |
| USD 2,454,000  | United States Treasury Note/Bond, 1.750%, 15/05/23 | 2,523,402    | 0.05            | USD 1,000,000  | United States Treasury Note/Bond, 2.125%, 31/07/24 | 1,050,469    | 0.02            |
| USD 1,500,000  | United States Treasury Note/Bond, 1.625%, 31/05/23 | 1,539,668    | 0.03            | USD 2,800,000  | United States Treasury Note/Bond, 2.375%, 15/08/24 | 2,964,500    | 0.06            |
| USD 3,250,000  | United States Treasury Note/Bond, 2.750%, 31/05/23 | 3,406,152    | 0.07            | USD 5,000,000  | United States Treasury Note/Bond, 1.250%, 31/08/24 | 5,117,969    | 0.11            |
| USD 4,000,000  | United States Treasury Note/Bond, 2.625%, 30/06/23 | 4,189,531    | 0.09            | USD 2,000,000  | United States Treasury Note/Bond, 2.125%, 30/09/24 | 2,103,750    | 0.05            |
| USD 3,000,000  | United States Treasury Note/Bond, 1.250%, 31/07/23 | 3,061,641    | 0.07            | USD 3,000,000  | United States Treasury Note/Bond, 1.500%, 31/10/24 | 3,095,859    | 0.07            |
| USD 2,350,000  | United States Treasury Note/Bond, 2.500%, 15/08/23 | 2,460,891    | 0.05            | USD 5,000,000  | United States Treasury Note/Bond, 2.250%, 31/10/24 | 5,283,203    | 0.11            |
| USD 550,000  | United States Treasury Note/Bond, 6.250%, 15/08/23 | 619,137      | 0.01            | USD 6,500,000  | United States Treasury Note/Bond, 2.250%, 15/11/24 | 6,871,719    | 0.15            |
| USD 4,000,000  | United States Treasury Note/Bond, 2.750%, 31/08/23 | 4,213,125    | 0.09            | USD 200,000  | United States Treasury Note/Bond, 7.500%, 15/11/24 | 246,688      | 0.01            |
| USD 1,000,000  | United States Treasury Note/Bond, 2.875%, 30/09/23 | 1,057,813    | 0.02            | USD 2,500,000  | United States Treasury Note/Bond, 1.500%, 30/11/24 | 2,579,687    | 0.06            |
| USD 2,000,000  | United States Treasury Note/Bond, 1.625%, 31/10/23 | 2,060,781    | 0.04            | USD 2,500,000  | United States Treasury Note/Bond, 1.750%, 31/12/24 | 2,601,758    | 0.06            |
| USD 5,250,000  | United States Treasury Note/Bond, 2.875%, 31/10/23 | 5,562,129    | 0.12            | USD 5,000,000  | United States Treasury Note/Bond, 2.250%, 31/12/24 | 5,291,406    | 0.11            |
| USD 34,000,000   | United States Treasury Note/Bond, 0.250%, 15/11/23 | 33,418,671   | 0.72            | USD 7,000,000  | United States Treasury Note/Bond, 1.375%, 31/01/25 | 6,934,454    | 0.15            |
| USD 2,125,000  | United States Treasury Note/Bond, 2.750%, 15/11/23 | 2,246,855    | 0.05            | USD 1,000,000  | United States Treasury Note/Bond, 2.500%, 31/01/25 | 1,067,891    | 0.02            |
| USD 2,000,000  | United States Treasury Note/Bond, 2.125%, 30/11/23 | 2,086,250    | 0.05            | USD 3,500,000  | United States Treasury Note/Bond, 2.000%, 15/02/25 | 3,674,727    | 0.08            |
| USD 3,000,000  | United States Treasury Note/Bond, 2.875%, 30/11/23 | 3,183,750    | 0.07            | USD 200,000  | United States Treasury Note/Bond, 7.625%, 15/02/25 | 250,344      | 0.01            |
| USD 3,000,000  | United States Treasury Note/Bond, 2.250%, 31/12/23 | 3,141,797    | 0.07            | USD 3,000,000  | United States Treasury Note/Bond, 2.750%, 28/02/25 | 3,232,734    | 0.07            |
| USD 3,000,000  | United States Treasury Note/Bond, 2.625%, 31/12/23 | 3,169,687    | 0.07            | USD 1,000,000  | United States Treasury Note/Bond, 2.625%, 31/03/25 | 1,074,141    | 0.02            |
| USD 4,000,000  | United States Treasury Note/Bond, 2.500%, 31/01/24 | 4,220,000    | 0.09            | USD 3,000,000  | United States Treasury Note/Bond, 2.875%, 30/04/25 | 3,253,594    | 0.07            |
| USD 1,650,000  | United States Treasury Note/Bond, 2.750%, 15/02/24 | 1,752,480    | 0.04            | USD 2,000,000  | United States Treasury Note/Bond, 2.125%, 15/05/25 | 2,111,562    | 0.05            |
| USD 1,000,000  | United States Treasury Note/Bond, 2.375%, 29/02/24 | 1,052,734    | 0.02            | USD 3,000,000  | United States Treasury Note/Bond, 2.875%, 31/05/25 | 3,256,875    | 0.07            |
| USD 3,000,000  | United States Treasury Note/Bond, 2.125%, 31/03/24 | 3,141,094    | 0.07            | USD 1,000,000  | United States Treasury Note/Bond, 2.000%, 15/08/25 | 1,052,344    | 0.02            |
| USD 27,000,000   | United States Treasury Note/Bond, 0.375%, 15/04/24 | 26,504,141   | 0.57            | USD 300,000  | United States Treasury Note/Bond, 6.875%, 15/08/25 | 374,789      | 0.01            |
| USD 2,000,000  | United States Treasury Note/Bond, 2.000%, 30/04/24 | 2,089,062    | 0.05            | USD 1,000,000  | United States Treasury Note/Bond, 2.250%, 15/11/25 | 1,063,984    | 0.02            |
| USD 3,000,000  | United States Treasury Note/Bond, 2.250%, 30/04/24 | 3,154,453    | 0.07            | USD 3,000,000  | United States Treasury Note/Bond, 2.625%, 31/01/26 | 3,245,156    | 0.07            |
| USD 1,000,000  | United States Treasury Note/Bond, 2.500%, 15/05/24 | 1,059,375    | 0.02            | USD 2,500,000  | United States Treasury Note/Bond, 1.625%, 15/02/26 | 2,591,406    | 0.06            |
| USD 3,000,000  | United States Treasury Note/Bond, 1.750%, 30/06/24 | 3,116,016    | 0.07            | USD 635,000  | United States Treasury Note/Bond, 6.000%, 15/02/26 | 783,878      | 0.02            |
| USD 2,000,000  | United States Treasury Note/Bond, 2.000%, 30/06/24 | 2,091,875    | 0.05            | USD 1,500,000  | United States Treasury Note/Bond, 2.500%, 28/02/26 | 1,615,195    | 0.04            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description  | Market Value | % of Net Assets | Quantity   | Description  | Market Value | % of Net Assets |
|--|--|--------------|-----------------|--|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or 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 - 62.96% (continued)  |  |              |                 | Government Bonds - 62.96% (continued)  |  |              |                 |
| United States (continued)  |  |              |                 | United States (continued)  |  |              |                 |
| USD 2,000,000  | United States Treasury Note/Bond, 2.375%, 30/04/26 | 2,144,375    | 0.05            | USD 2,500,000  | United States Treasury Note/Bond, 1.625%, 15/08/29 | 2,557,031    | 0.06            |
| USD 5,000,000  | United States Treasury Note/Bond, 1.625%, 15/05/26 | 5,182,812    | 0.11            | USD 3,000,000  | United States Treasury Note/Bond, 1.750%, 15/11/29 | 3,097,031    | 0.07            |
| USD 13,000,000   | United States Treasury Note/Bond, 0.750%, 31/05/26 | 12,761,016   | 0.28            | USD 200,000  | United States Treasury Note/Bond, 6.250%, 15/05/30 | 281,969      | 0.01            |
| USD 4,000,000  | United States Treasury Note/Bond, 1.875%, 30/06/26 | 4,194,688    | 0.09            | USD 7,000,000  | United States Treasury Note/Bond, 0.875%, 15/11/30 | 6,657,656    | 0.14            |
| USD 5,000,000  | United States Treasury Note/Bond, 1.875%, 31/07/26 | 5,244,531    | 0.11            | USD 750,000  | United States Treasury Note/Bond, 4.750%, 15/02/37 | 1,064,063    | 0.02            |
| USD 2,500,000  | United States Treasury Note/Bond, 1.500%, 15/08/26 | 2,574,414    | 0.06            | USD 300,000  | United States Treasury Note/Bond, 5.000%, 15/05/37 | 436,969      | 0.01            |
| USD 5,000,000  | United States Treasury Note/Bond, 1.375%, 31/08/26 | 5,117,969    | 0.11            | USD 525,000  | United States Treasury Note/Bond, 4.375%, 15/02/38 | 721,957      | 0.02            |
| USD 6,000,000  | United States Treasury Note/Bond, 1.625%, 31/10/26 | 6,214,219    | 0.13            | USD 325,000  | United States Treasury Note/Bond, 4.500%, 15/05/38 | 453,375      | 0.01            |
| USD 1,100,000  | United States Treasury Note/Bond, 2.000%, 15/11/26 | 1,160,758    | 0.03            | USD 475,000  | United States Treasury Note/Bond, 3.500%, 15/02/39 | 593,453      | 0.01            |
| USD 325,000  | United States Treasury Note/Bond, 6.500%, 15/11/26 | 419,326      | 0.01            | USD 1,400,000  | United States Treasury Note/Bond, 4.250%, 15/05/39 | 1,913,844    | 0.04            |
| USD 9,000,000  | United States Treasury Note/Bond, 1.500%, 31/01/27 | 9,179,453    | 0.20            | USD 1,000,000  | United States Treasury Note/Bond, 4.500%, 15/08/39 | 1,408,125    | 0.03            |
| USD 2,000,000  | United States Treasury Note/Bond, 2.250%, 15/02/27 | 2,137,812    | 0.05            | USD 925,000  | United States Treasury Note/Bond, 4.375%, 15/11/39 | 1,285,461    | 0.03            |
| USD 200,000  | United States Treasury Note/Bond, 6.625%, 15/02/27 | 261,734      | 0.01            | USD 1,350,000  | United States Treasury Note/Bond, 4.625%, 15/02/40 | 1,935,984    | 0.04            |
| USD 10,500,000   | United States Treasury Note/Bond, 1.125%, 28/02/27 | 10,148,125   | 0.22            | USD 1,300,000  | United States Treasury Note/Bond, 4.375%, 15/05/40 | 1,815,125    | 0.04            |
| USD 9,000,000  | United States Treasury Note/Bond, 0.625%, 31/03/27 | 8,763,985    | 0.19            | USD 1,000,000  | United States Treasury Note/Bond, 3.875%, 15/08/40 | 1,313,750    | 0.03            |
| USD 10,000,000   | United States Treasury Note/Bond, 0.500%, 30/04/27 | 9,671,094    | 0.20            | USD 1,050,000  | United States Treasury Note/Bond, 4.250%, 15/11/40 | 1,447,195    | 0.03            |
| USD 500,000  | United States Treasury Note/Bond, 2.375%, 15/05/27 | 538,281      | 0.01            | USD 4,000,000  | United States Treasury Note/Bond, 1.875%, 15/02/41 | 3,916,875    | 0.09            |
| USD 3,500,000  | United States Treasury Note/Bond, 2.250%, 15/08/27 | 3,743,086    | 0.08            | USD 1,000,000  | United States Treasury Note/Bond, 4.750%, 15/02/41 | 1,465,469    | 0.03            |
| USD 2,000,000  | United States Treasury Note/Bond, 2.250%, 15/11/27 | 2,139,375    | 0.05            | USD 1,600,000  | United States Treasury Note/Bond, 4.375%, 15/05/41 | 2,246,000    | 0.05            |
| USD 50,000   | United States Treasury Note/Bond, 6.125%, 15/11/27 | 65,438       | 0.00            | USD 1,250,000  | United States Treasury Note/Bond, 3.750%, 15/08/41 | 1,622,656    | 0.04            |
| USD 5,200,000  | United States Treasury Note/Bond, 2.750%, 15/02/28 | 5,729,750    | 0.12            | USD 935,000  | United States Treasury Note/Bond, 3.125%, 15/11/41 | 1,113,673    | 0.02            |
| USD 4,500,000  | United States Treasury Note/Bond, 2.875%, 15/05/28 | 4,999,219    | 0.11            | USD 1,300,000  | United States Treasury Note/Bond, 3.125%, 15/02/42 | 1,550,047    | 0.03            |
| USD 3,000,000  | United States Treasury Note/Bond, 2.875%, 15/08/28 | 3,336,094    | 0.07            | USD 1,400,000  | United States Treasury Note/Bond, 3.000%, 15/05/42 | 1,637,781    | 0.04            |
| USD 315,000  | United States Treasury Note/Bond, 5.500%, 15/08/28 | 407,187      | 0.01            | USD 1,525,000  | United States Treasury Note/Bond, 2.750%, 15/08/42 | 1,717,293    | 0.04            |
| USD 2,500,000  | United States Treasury Note/Bond, 3.125%, 15/11/28 | 2,828,125    | 0.06            | USD 1,700,000  | United States Treasury Note/Bond, 2.750%, 15/11/42 | 1,913,297    | 0.04            |
| USD 3,000,000  | United States Treasury Note/Bond, 2.625%, 15/02/29 | 3,289,687    | 0.07            | USD 1,000,000  | United States Treasury Note/Bond, 3.125%, 15/02/43 | 1,194,063    | 0.03            |
| USD 1,000,000  | United States Treasury Note/Bond, 5.250%, 15/02/29 | 1,287,813    | 0.03            | USD 1,700,000  | United States Treasury Note/Bond, 2.875%, 15/05/43 | 1,953,672    | 0.04            |
| USD 2,000,000  | United States Treasury Note/Bond, 2.375%, 15/05/29 | 2,158,437    | 0.05            | USD 300,000  | United States Treasury Note/Bond, 3.625%, 15/08/43 | 386,063      | 0.01            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description   | Market Value | % of Net Assets | Quantity   | Description   | Market Value         | % of Net Assets |
|--|---|--------------|-----------------|--|---|----------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or 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 - 62.96% (continued)  |   |              |                 | Government Bonds - 62.96% (continued)  |   |                      |                 |
| United States (continued)  |   |              |                 | United States (continued)  |   |                      |                 |
| USD 675,000  | United States Treasury Note/Bond, 3.750%, 15/11/43  | 885,621      | 0.02            | USD 45,250,000   | United States Treasury Note/Bond - When Issued, zero coupon, 31/01/26 | 44,475,820           | 0.98            |
| USD 750,000  | United States Treasury Note/Bond, 3.625%, 15/02/44  | 968,789      | 0.02            | USD 50,000   | University of California, 3.063%, 01/07/25                            | 54,028               | 0.00            |
| USD 2,500,000  | United States Treasury Note/Bond, 3.375%, 15/05/44  | 3,115,625    | 0.07            | USD 300,000  | University of California, 3.349%, 01/07/29                            | 338,622              | 0.01            |
| USD 3,000,000  | United States Treasury Note/Bond, 3.125%, 15/08/44  | 3,598,594    | 0.08            | USD 100,000  | University of California, 4.858%, 15/05/12                            | 141,966              | 0.00            |
| USD 1,750,000  | United States Treasury Note/Bond, 3.000%, 15/11/44  | 2,059,258    | 0.04            | USD 50,000   | University of California, 4.767%, 15/05/15                            | 70,295               | 0.00            |
| USD 1,350,000  | United States Treasury Note/Bond, 2.500%, 15/02/45  | 1,459,898    | 0.03            | USD 100,000  | University of Texas System, 3.354%, 15/08/47                          | 113,730              | 0.00            |
| USD 1,000,000  | United States Treasury Note/Bond, 3.000%, 15/05/45  | 1,178,906    | 0.03            | USD 60,000   | University of Virginia, 2.256%, 01/09/50                              | 55,594               | 0.00            |
| USD 2,250,000  | United States Treasury Note/Bond, 2.875%, 15/08/45  | 2,600,508    | 0.06            | <b>Total United States</b>   |   | <b>691,531,243</b>   | <b>15.01</b>    |
| USD 1,815,000  | United States Treasury Note/Bond, 3.000%, 15/11/45  | 2,145,103    | 0.05            | Uruguay  |   |                      |                 |
| USD 2,000,000  | United States Treasury Note/Bond, 2.500%, 15/02/46  | 2,165,937    | 0.05            | USD 200,000  | Uruguay Government International Bond, 4.375%, 27/10/27               | 230,012              | 0.00            |
| USD 2,500,000  | United States Treasury Note/Bond, 2.500%, 15/05/46  | 2,707,422    | 0.06            | USD 230,000  | Uruguay Government International Bond, 4.375%, 23/01/31               | 268,097              | 0.01            |
| USD 3,000,000  | United States Treasury Note/Bond, 2.250%, 15/08/46  | 3,100,781    | 0.07            | USD 243,467  | Uruguay Government International Bond, 4.125%, 20/11/45               | 287,026              | 0.01            |
| USD 1,000,000  | United States Treasury Note/Bond, 2.875%, 15/11/46  | 1,160,000    | 0.03            | USD 200,000  | Uruguay Government International Bond, 5.100%, 18/06/50               | 261,954              | 0.00            |
| USD 4,000,000  | United States Treasury Note/Bond, 3.000%, 15/02/47  | 4,750,000    | 0.10            | <b>Total Uruguay</b>   |   | <b>1,047,089</b>     | <b>0.02</b>     |
| USD 2,000,000  | United States Treasury Note/Bond, 3.000%, 15/05/47  | 2,376,875    | 0.05            | <b>Total Government Bonds</b>  |   | <b>2,901,773,358</b> | <b>62.96</b>    |
| USD 2,600,000  | United States Treasury Note/Bond, 2.750%, 15/08/47  | 2,955,875    | 0.06            | Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market       |   |                      |                 |
| USD 3,900,000  | United States Treasury Note/Bond, 2.750%, 15/11/47  | 4,437,469    | 0.10            | <b>4,495,375,191</b>   |   |                      |                 |
| USD 2,500,000  | United States Treasury Note/Bond, 3.000%, 15/02/48  | 2,978,516    | 0.06            | Other transferable securities  |   |                      |                 |
| USD 2,500,000  | United States Treasury Note/Bond, 3.125%, 15/05/48  | 3,048,047    | 0.07            | Asset Backed Obligations - 0.43%   |   |                      |                 |
| USD 2,500,000  | United States Treasury Note/Bond, 3.000%, 15/08/48  | 2,983,594    | 0.06            | United States  |   |                      |                 |
| USD 3,000,000  | United States Treasury Note/Bond, 3.375%, 15/11/48  | 3,828,750    | 0.08            | USD 10,475,000   | FNMA TBA 30 YR 2.5, 2.500%, 14/07/51                                  | 10,832,197           | 0.24            |
| USD 2,500,000  | United States Treasury Note/Bond, 3.000%, 15/02/49  | 2,991,797    | 0.06            | USD 1,295,264  | FED HM LN PC POOL SD8001, 3.500%, 01/07/49                            | 1,363,122            | 0.03            |
| USD 4,000,000  | United States Treasury Note/Bond, 2.875%, 15/05/49  | 4,682,500    | 0.10            | USD 1,879,938  | FED HM LN PC POOL SD8036, 3.000%, 01/01/50                            | 1,959,590            | 0.04            |
| USD 3,000,000  | United States Treasury Note/Bond, 2.250%, 15/08/49  | 3,106,875    | 0.07            | USD 5,519,644  | Fed Hm Ln Pc Pool SD8113, 2.000%, perpetual                           | 5,579,230            | 0.12            |
| USD 2,500,000  | United States Treasury Note/Bond, 2.375%, 15/11/49  | 2,661,328    | 0.06            | <b>Total United States</b>   |   | <b>19,734,139</b>    | <b>0.43</b>     |
| USD 2,800,000  | United States Treasury Note/Bond, 2.000%, 15/02/50  | 2,750,125    | 0.06            | <b>Total Asset Backed Obligations</b>  |   | <b>19,734,139</b>    | <b>0.43</b>     |
| USD 2,000,000  | United States Treasury Note/Bond, 2.375%, 15/05/51  | 2,135,312    | 0.05            | Corporate Bonds - 0.63%  |   |                      |                 |
| USD 5,500,000  | United States Treasury Note/Bond, 0.625%, perpetual | 5,316,953    | 0.12            | Australia  |   |                      |                 |
|  |   |              |                 | AUD 200,000  | Qantas Airways Ltd, 2.950%, 27/11/29                                  | 145,299              | 0.00            |
|  |   |              |                 | <b>Total Australia</b>   |   | <b>145,299</b>       | <b>0.00</b>     |
|  |   |              |                 | Belgium  |   |                      |                 |
|  |   |              |                 | EUR 100,000  | KBC Group NV, 0.750%, 31/05/31  | 118,719              | 0.00            |
|  |   |              |                 | <b>Total Belgium</b>   |   | <b>118,719</b>       | <b>0.00</b>     |

## Schedule of Investments (continued)

as at 30 June 2021 (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) |  |              |                 |
| Corporate Bonds - 0.63% (continued)       |   |              |                 | Corporate Bonds - 0.63% (continued)       |  |              |                 |
| British Virgin Islands                    |   |              |                 | Canada (continued)                        |  |              |                 |
| USD 500,000                               | Legend Fortune Ltd, 1.375%, perpetual                 | 500,440      | 0.01            | CAD 200,000                               | Canadian Imperial Bank of Commerce, 2.300%, 11/07/22             | 164,592      | 0.00            |
| <b>Total British Virgin Islands</b>       |   |              |                 | CAD 100,000                               | Canadian Imperial Bank of Commerce, 2.350%, 28/08/24             | 83,423       | 0.00            |
| <b>Canada</b>                             |   |              |                 | CAD 200,000                               | Canadian Imperial Bank of Commerce, 3.300%, 26/05/25             | 174,199      | 0.00            |
| CAD 300,000                               | 407 International Inc, 3.720%, 11/05/48               | 265,065      | 0.01            | CAD 100,000                               | Canadian Imperial Bank of Commerce, 3.290%, perpetual            | 85,176       | 0.00            |
| CAD 100,000                               | 407 International Inc, 3.980%, 11/09/52               | 92,506       | 0.00            | CAD 200,000                               | Canadian Imperial Bank of Commerce, 2.950%, perpetual            | 168,395      | 0.00            |
| CAD 200,000                               | 55 Ontario School Board Trust, 5.900%, 02/06/33       | 218,419      | 0.01            | CAD 200,000                               | Canadian National Railway Co, 2.800%, 22/09/25                   | 169,825      | 0.00            |
| CAD 400,000                               | Aeroports de Montreal, 3.030%, perpetual              | 316,783      | 0.01            | CAD 300,000                               | Canadian Western Bank, 2.606%, 30/01/25                          | 250,793      | 0.01            |
| CAD 200,000                               | Alimentation Couche-Tard Inc, 3.056%, 26/07/24        | 169,277      | 0.00            | CAD 200,000                               | Choice Properties Real Estate Investment Trust, 3.556%, 09/09/24 | 171,395      | 0.00            |
| USD 500,000                               | Alimentation Couche-Tard Inc, 3.439%, 13/05/41        | 517,140      | 0.01            | CAD 200,000                               | CU Inc, 3.763%, 19/11/46   | 177,518      | 0.00            |
| CAD 300,000                               | AltaGas Ltd, 2.157%, perpetual                        | 246,367      | 0.01            | CAD 300,000                               | CU Inc, 3.548%, 22/11/47   | 257,763      | 0.01            |
| CAD 300,000                               | AltaLink LP, 2.747%, 29/05/26                         | 255,747      | 0.01            | CAD 400,000                               | Daimler Canada Finance Inc, 2.540%, 21/08/23                     | 332,724      | 0.01            |
| CAD 300,000                               | Bank of Montreal, 2.270%, 11/07/22                    | 246,820      | 0.01            | CAD 200,000                               | Enbridge Gas Inc, 2.880%, 22/11/27                               | 171,254      | 0.00            |
| CAD 500,000                               | Bank of Montreal, 2.280%, 29/07/24                    | 416,349      | 0.01            | CAD 200,000                               | Enbridge Gas Inc, 4.950%, 22/11/50                               | 215,255      | 0.00            |
| CAD 100,000                               | Bank of Montreal, 2.700%, 11/09/24                    | 84,734       | 0.00            | CAD 50,000                                | Enbridge Inc, 3.190%, 05/12/22                                   | 41,676       | 0.00            |
| CAD 200,000                               | Bank of Montreal, 2.700%, 09/12/26                    | 171,219      | 0.00            | CAD 300,000                               | Enbridge Inc, 2.990%, 03/10/29                                   | 249,788      | 0.01            |
| CAD 200,000                               | Bank of Montreal, 3.190%, 01/03/28                    | 176,099      | 0.00            | CAD 200,000                               | Enbridge Inc, 4.570%, 11/03/44                                   | 173,430      | 0.00            |
| CAD 200,000                               | Bank of Montreal, 2.077%, perpetual                   | 163,915      | 0.00            | CAD 300,000                               | Enbridge Pipelines Inc, 4.550%, 17/08/43                         | 264,476      | 0.01            |
| CAD 300,000                               | Bank of Nova Scotia, 2.980%, 17/04/23                 | 251,876      | 0.01            | CAD 300,000                               | EPCOR Utilities Inc, 3.554%, 27/11/47                            | 257,998      | 0.01            |
| CAD 100,000                               | Bank of Nova Scotia, 2.290%, 28/06/24                 | 83,640       | 0.00            | CAD 300,000                               | Fairfax Financial Holdings Ltd, 4.250%, 06/12/27                 | 263,105      | 0.01            |
| CAD 100,000                               | Bank of Nova Scotia, 2.490%, 23/09/24                 | 83,830       | 0.00            | CAD 100,000                               | Federation des Caisses Desjardins du Quebec, 2.856%, perpetual   | 84,090       | 0.00            |
| CAD 300,000                               | Bank of Nova Scotia, 2.620%, 02/12/26                 | 255,861      | 0.01            | CAD 100,000                               | First Capital Real Estate Investment Trust, 3.456%, 22/01/27     | 84,141       | 0.00            |
| CAD 100,000                               | Bank of Nova Scotia, 2.836%, 03/07/29                 | 84,029       | 0.00            | CAD 300,000                               | FortisBC Energy Inc, 2.820%, 09/08/49                            | 229,275      | 0.01            |
| CAD 200,000                               | Bank of Nova Scotia, 3.890%, perpetual                | 171,941      | 0.00            | CAD 300,000                               | Greater Toronto Airports Authority, 2.730%, 03/04/29             | 254,180      | 0.01            |
| CAD 200,000                               | bclMC Realty Corp, 2.150%, 11/08/22                   | 164,123      | 0.00            | CAD 200,000                               | H&R Real Estate Investment Trust, 3.416%, 23/01/23               | 166,209      | 0.00            |
| CAD 300,000                               | Bell Canada, 2.500%, perpetual                        | 239,830      | 0.01            | CAD 300,000                               | Honda Canada Finance Inc, 3.444%, 23/05/25                       | 260,624      | 0.01            |
| CAD 100,000                               | Bell Canada Inc, 3.350%, 22/03/23                     | 83,531       | 0.00            | CAD 100,000                               | HSBC Bank Canada, 2.253%, 15/09/22                               | 82,259       | 0.00            |
| CAD 200,000                               | Bell Canada Inc, 4.700%, 11/09/23                     | 172,583      | 0.00            | CAD 200,000                               | HSBC Bank Canada, 2.542%, 31/01/23                               | 165,860      | 0.00            |
| CAD 300,000                               | Bell Canada Inc, 3.600%, 29/09/27                     | 261,790      | 0.01            | CAD 100,000                               | Hydro One Inc, 2.540%, 05/04/24                                  | 83,920       | 0.00            |
| CAD 200,000                               | Bell Canada Inc, 4.450%, 27/02/47                     | 176,783      | 0.00            | CAD 300,000                               | Hydro One Inc, 2.770%, 24/02/26                                  | 255,517      | 0.01            |
| CAD 100,000                               | British Columbia Ferry Services Inc, 4.289%, 28/04/44 | 97,112       | 0.00            | CAD 100,000                               | Hydro One Inc, 6.590%, 22/04/43                                  | 124,263      | 0.00            |
| CAD 200,000                               | Brookfield Asset Management Inc, 3.800%, 16/03/27     | 176,258      | 0.00            | CAD 100,000                               | Hydro One Inc, 3.720%, 18/11/47                                  | 89,029       | 0.00            |
|   |   |              |                 | CAD 300,000                               | John Deere Canada Funding Inc, 3.020%, 13/07/23                  | 252,661      | 0.01            |

## Schedule of Investments (continued)

as at 30 June 2021 (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) |  |                   |                 |
| Corporate Bonds - 0.63% (continued)       |  |              |                 | Corporate Bonds - 0.63% (continued)       |  |                   |                 |
| Canada (continued)                        |  |              |                 | Canada (continued)                        |  |                   |                 |
| CAD 200,000                               | Loblaw Cos Ltd, 4.860%, 12/09/23   | 173,305      | 0.00            | CAD 100,000                               | Teranet Holdings LP, 5.754%, 17/12/40              | 95,986            | 0.00            |
| CAD 200,000                               | Manulife Financial Corp, 3.049%, 20/08/29                                  | 169,468      | 0.00            | CAD 200,000                               | Thomson Reuters Corp, 2.239%, perpetual            | 165,674           | 0.00            |
| CAD 200,000                               | Manulife Financial Corp, 2.818%, perpetual                                 | 164,863      | 0.00            | CAD 300,000                               | Toronto-Dominion Bank, 3.005%, 30/05/23            | 252,499           | 0.01            |
| CAD 100,000                               | National Bank of Canada, 2.983%, 04/03/24                                  | 84,659       | 0.00            | CAD 300,000                               | Toronto-Dominion Bank, 3.589%, 14/09/28            | 254,970           | 0.01            |
| CAD 300,000                               | National Bank of Canada, 3.183%, 01/02/28                                  | 250,233      | 0.01            | CAD 200,000                               | Toronto-Dominion Bank, 3.224%, 25/07/29            | 170,067           | 0.00            |
| CAD 400,000                               | NAV Canada, 2.924%, perpetual  | 318,844      | 0.01            | CAD 500,000                               | Toronto-Dominion Bank, 3.105%, 22/04/30            | 425,353           | 0.01            |
| CAD 200                                   | North West Redwater Partnership, 3.650%, perpetual                         | 168          | 0.00            | CAD 100,000                               | TransCanada PipeLines Ltd, 4.350%, 06/06/46        | 84,832            | 0.00            |
| CAD 100                                   | North West Redwater Partnership, 4.350%, perpetual                         | 89           | 0.00            | CAD 300,000                               | TransCanada PipeLines Ltd, 4.180%, 03/07/48        | 248,346           | 0.01            |
| CAD 200,000                               | North West Redwater Partnership Via NWR Financing Co Ltd, 3.650%, 01/06/35 | 169,156      | 0.00            | CAD 400,000                               | TransCanada PipeLines Ltd, 3.800%, perpetual       | 351,049           | 0.01            |
| CAD 100,000                               | North West Redwater Partnership Via NWR Financing Co Ltd, 4.350%, 10/01/39 | 89,650       | 0.00            | CAD 300,000                               | VW Credit Canada Inc, 2.850%, 26/09/24             | 253,206           | 0.01            |
| CAD 300,000                               | Nova Scotia Power Inc, 3.612%, 01/05/45                                    | 254,851      | 0.01            | <b>Total Canada</b>                       |  | <b>19,936,089</b> | <b>0.43</b>     |
| CAD 300,000                               | OMERS Realty Corp, 3.331%, 05/06/25  | 259,793      | 0.01            | Chile                                     |  |                   |                 |
| CAD 500,000                               | Ontario Power Generation Inc, 3.215%, 08/04/30                             | 432,827      | 0.01            | USD 300,000                               | Corp Nacional del Cobre de Chile, 3.150%, 14/01/30 | 315,516           | 0.01            |
| CAD 300,000                               | Pembina Pipeline Corp, 2.990%, 22/01/24                                    | 251,697      | 0.01            | <b>Total Chile</b>                        |  | <b>315,516</b>    | <b>0.01</b>     |
| CAD 300,000                               | Pembina Pipeline Corp, 3.310%, 01/02/30                                    | 252,063      | 0.01            | France                                    |  |                   |                 |
| CAD 100,000                               | Pembina Pipeline Corp, 4.540%, 03/04/49                                    | 84,123       | 0.00            | EUR 100,000                               | Banque Fed Cred, 0.250%, 29/06/28                  | 118,448           | 0.00            |
| CAD 200,000                               | RioCan Real Estate Investment Trust, 3.209%, 29/09/23                      | 167,785      | 0.00            | <b>Total France</b>                       |  | <b>118,448</b>    | <b>0.00</b>     |
| CAD 300,000                               | Rogers Communications Inc, 4.000%, 13/03/24                                | 257,719      | 0.01            | Germany                                   |  |                   |                 |
| CAD 200,000                               | Royal Bank of Canada, 2.949%, 01/05/23                                     | 167,954      | 0.00            | EUR 100,000                               | Clearstream Banking AG, zero coupon, 01/12/25      | 118,756           | 0.00            |
| CAD 500,000                               | Royal Bank of Canada, 3.296%, 26/09/23                                     | 424,158      | 0.01            | EUR 500,000                               | KFW, 0.010%, perpetual                             | 603,481           | 0.02            |
| CAD 300,000                               | Royal Bank of Canada, 2.352%, 02/07/24                                     | 250,265      | 0.01            | EUR 100,000                               | Santander Consumer Bank, 0.250%, 15/10/24          | 119,506           | 0.00            |
| CAD 200,000                               | Royal Bank of Canada, 1.936%, perpetual                                    | 164,593      | 0.00            | <b>Total Germany</b>                      |  | <b>841,743</b>    | <b>0.02</b>     |
| CAD 100,000                               | Royal Bank of Canada, 2.880%, perpetual                                    | 84,305       | 0.00            | Luxembourg                                |  |                   |                 |
| CAD 100,000                               | Royal Bank of Canada, 2.088%, perpetual                                    | 81,985       | 0.00            | EUR 100,000                               | Bevco Lux Sarl, 1.000%, 16/01/30                   | 117,689           | 0.00            |
| CAD 200,000                               | Shaw Communications Inc, 3.800%, 01/03/27                                  | 174,352      | 0.00            | EUR 100,000                               | DH Europe Finance, 0.200%, 18/03/26                | 119,224           | 0.00            |
| CAD 200,000                               | SmartCentres REIT, 3.526%, 20/12/29  | 168,835      | 0.00            | EUR 100,000                               | DH Europe Finance, 1.800%, 18/09/49                | 124,336           | 0.00            |
| CAD 500,000                               | Suncor Energy Inc, 3.100%, 24/05/29  | 422,050      | 0.01            | EUR 700,000                               | EFSE, zero coupon, 24/04/23                        | 840,635           | 0.03            |
| CAD 200,000                               | TELUS Corp, 3.350%, 01/04/24   | 169,791      | 0.00            | <b>Total Luxembourg</b>                   |  | <b>1,201,884</b>  | <b>0.03</b>     |
| CAD 200,000                               | TELUS Corp, 3.300%, 02/05/29   | 171,516      | 0.00            | Netherlands                               |  |                   |                 |
| CAD 300,000                               | TELUS Corp, 3.150%, 19/02/30   | 253,136      | 0.01            | AUD 300,000                               | BNG Bank NV, 3.500%, 19/07/27                      | 253,283           | 0.01            |
| CAD 300,000                               | TELUS Corp, 4.700%, 06/03/48   | 271,434      | 0.01            | EUR 100,000                               | de Volksbank NV, 0.250%, perpetual                 | 118,054           | 0.00            |
|   |  |              |                 | EUR 100,000                               | Volkswagen Intl Fin NV, 0.875%, 22/09/28           | 122,698           | 0.00            |
|   |  |              |                 | <b>Total Netherlands</b>                  |  | <b>494,035</b>    | <b>0.01</b>     |

## Schedule of Investments (continued)

as at 30 June 2021 (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) |  |               |                 |
| Corporate Bonds - 0.63% (continued)       |  |              |                 | Corporate Bonds - 0.63% (continued)       |  |               |                 |
| Spain                                     |  |              |                 | United States (continued)                 |  |               |                 |
| EUR 100,000                               | Merlin Properties Socimi, 1.375%, 01/06/30                 | 117,699      | 0.00            | EUR 100,000                               | Verizon Communications, 1.500%, 19/09/39               | 121,394       | 0.00            |
| EUR 100,000                               | Telefonica Emisiones SAU, 1.807%, 21/05/32                 | 130,689      | 0.01            | CAD 100,000                               | Verizon Communications Inc, 2.500%, perpetual          | 80,649        | 0.00            |
| Total Spain                               |  | 248,388      | 0.01            | Total United States                       |  | 4,401,148     | 0.10            |
| Supranationals                            |  |              |                 | Total Corporate Bonds                     |  |               |                 |
| AUD 200,000                               | African Development Bank, 3.300%, 27/07/27                 | 166,763      | 0.00            | Government Bonds - 0.06%                  |  |               |                 |
| Total Supranationals                      |  | 166,763      | 0.00            | China                                     |  |               |                 |
| United Kingdom                            |  |              |                 | EUR 500,000                               | CHINA Government International BOND, 0.625%, perpetual | 577,320       | 0.01            |
| USD 500,000                               | Coca-Cola Europacific Partners PLC, zero coupon, perpetual | 499,045      | 0.01            | Total China                               |  | 577,320       | 0.01            |
| GBP 100,000                               | Prudential PLC, 5.625%, 20/10/51                           | 166,646      | 0.00            | France                                    |  |               |                 |
| Total United Kingdom                      |  | 665,691      | 0.01            | EUR 300,000                               | SFIL SA, 0.050%, perpetual                             | 356,001       | 0.01            |
| United States                             |  |              |                 | EUR 400,000                               | Societe Nationale SNCF, 0.875%, 28/02/51               | 418,206       | 0.01            |
| EUR 100,000                               | AbbVie Inc, 1.250%, 01/06/24                               | 122,687      | 0.00            | Total France                              |  | 774,207       | 0.02            |
| EUR 200,000                               | AT&T Inc, 2.350%, 05/09/29                                 | 268,675      | 0.01            | Japan                                     |  |               |                 |
| EUR 100,000                               | AT&T Inc, 1.800%, 14/09/39                                 | 121,511      | 0.00            | JPY 50,000,000                            | Japan Government Forty Year Bond, 0.700%, 20/03/61     | 442,346       | 0.01            |
| CAD 100,000                               | Bank of America Corp, 2.932%, 25/04/25                     | 84,350       | 0.00            | Total Japan                               |  | 442,346       | 0.01            |
| CAD 300,000                               | Bank of America Corp, 3.515%, perpetual                    | 259,195      | 0.01            | New Zealand                               |  |               |                 |
| USD 33,000                                | Biogen Inc, 3.250%, perpetual                              | 33,012       | 0.00            | NZD 1,000,000                             | New Zealand Government, 0.250%, 15/05/28               | 643,186       | 0.01            |
| EUR 100,000                               | Fedex Corp, 1.300%, 05/08/31                               | 124,533      | 0.00            | Total New Zealand                         |  | 643,186       | 0.01            |
| USD 500,000                               | GA Global Funding Trust, 1.625%, perpetual                 | 506,040      | 0.01            | Norway                                    |  |               |                 |
| EUR 500,000                               | GOLDMAN SACHS GROUP INC, 1.000%, 30/04/24                  | 593,294      | 0.01            | EUR 300,000                               | Kommunalbanken AS, 0.050%, perpetual                   | 355,464       | 0.01            |
| EUR 100,000                               | Illinois Tool Works Inc, 0.250%, 05/12/24                  | 120,083      | 0.00            | Total Norway                              |  | 355,464       | 0.01            |
| CAD 50,000                                | Manulife Finance Delaware LP, 5.059%, 15/12/41             | 48,886       | 0.00            | Total Government Bonds                    |  | 2,792,523     | 0.06            |
| CAD 200,000                               | Mondelez International Inc, 3.250%, 07/03/25               | 171,374      | 0.01            | Common and Preferred Stocks - 0.01%       |  |               |                 |
| CAD 200,000                               | Morgan Stanley, 3.000%, 07/02/24                           | 168,951      | 0.01            | United States                             |  |               |                 |
| USD 580,000                               | Nordstrom Inc, 4.250%, perpetual                           | 605,595      | 0.02            | USD 390,000                               | Swap Citibank COC                                      | 390,000       | 0.01            |
| EUR 100,000                               | Philip Morris International Inc, 0.800%, 01/08/31          | 117,998      | 0.00            | Total United States                       |  | 390,000       | 0.01            |
| USD 770,000                               | Union Pacific Corp, 3.799%, 06/04/71                       | 852,921      | 0.02            | Total Common and Preferred Stocks         |  | 390,000       | 0.01            |
|   |  |              |                 | Total Other transferable securities       |  | 52,070,825    | 1.13            |
|   |  |              |                 | TOTAL INVESTMENTS                         |  | 4,547,446,016 | 98.67           |

### Derivatives

Forward Foreign Exchange Contracts Hedge – (0.54)%

| Description                         | Counterparty                | Amount Bought | Amount Sold | Unrealised Gain | % of Net Assets |
|-------------------------------------|-----------------------------|---------------|-------------|-----------------|-----------------|
| Bought AUD / Sold CHF, due 06/07/21 | Barclays Bank PLC           | 138,000       | 95,689      | 74              | 0.00            |
| Bought AUD / Sold EUR, due 06/07/21 | Barclays Bank PLC           | 2,539,000     | 1,605,795   | 1,719           | 0.00            |
| Bought AUD / Sold EUR, due 06/07/21 | Goldman Sachs International | 7,923,000     | 5,008,439   | 8,304           | 0.00            |
| Bought CAD / Sold CHF, due 06/07/21 | Barclays Bank PLC           | 249,000       | 185,348     | 542             | 0.00            |
| Bought CAD / Sold EUR, due 06/07/21 | UBS AG                      | 18,758,000    | 12,737,435  | 41,475          | 0.00            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – (0.54)% (continued)

| Description                         | Counterparty                  | Amount Bought | Amount Sold | Unrealised Gain | % of Net Assets |
|-------------------------------------|-------------------------------|---------------|-------------|-----------------|-----------------|
| Bought CAD / Sold GBP, due 06/07/21 | Goldman Sachs International   | 1,281,000     | 748,195     | 871             | 0.00            |
| Bought CAD / Sold GBP, due 06/07/21 | Royal Bank of Canada          | 90,047,000    | 52,544,450  | 129,468         | 0.00            |
| Bought CHF / Sold AUD, due 06/07/21 | JPMorgan Chase Bank NA London | 92,544        | 133,000     | 277             | 0.00            |
| Bought CHF / Sold AUD, due 06/07/21 | Royal Bank of Canada          | 3,482         | 5,000       | 14              | 0.00            |
| Bought CHF / Sold AUD, due 04/08/21 | JPMorgan Chase Bank NA London | 2,785         | 4,000       | 12              | 0.00            |
| Bought CHF / Sold CZK, due 07/07/21 | JPMorgan Chase Bank NA London | 9,595         | 223,000     | 15              | 0.00            |
| Bought CHF / Sold CZK, due 04/08/21 | Barclays Bank PLC             | 9,594         | 223,000     | 22              | 0.00            |
| Bought CHF / Sold DKK, due 04/08/21 | Barclays Bank PLC             | 12,675        | 86,000      | 1               | 0.00            |
| Bought CHF / Sold EUR, due 06/07/21 | Westpac Banking Corporation   | 35,109        | 32,000      | 34              | 0.00            |
| Bought CHF / Sold HUF, due 06/07/21 | JPMorgan Chase Bank NA London | 7,455         | 2,373,000   | 49              | 0.00            |
| Bought CHF / Sold HUF, due 04/08/21 | Barclays Bank PLC             | 7,403         | 2,373,000   | 2               | 0.00            |
| Bought CHF / Sold NOK, due 06/07/21 | JPMorgan Chase Bank NA London | 8,379         | 78,000      | 1               | 0.00            |
| Bought CHF / Sold NOK, due 04/08/21 | Barclays Bank PLC             | 8,374         | 78,000      | 2               | 0.00            |
| Bought CHF / Sold NZD, due 06/07/21 | JPMorgan Chase Bank NA London | 13,767        | 21,000      | 222             | 0.00            |
| Bought CHF / Sold PLN, due 06/07/21 | JPMorgan Chase Bank NA London | 13,193        | 54,000      | 90              | 0.00            |
| Bought CHF / Sold SEK, due 06/07/21 | JPMorgan Chase Bank NA London | 29,312        | 271,000     | 25              | 0.00            |
| Bought CLP / Sold USD, due 06/07/21 | Merrill Lynch International   | 150,859,000   | 204,832     | 2,338           | 0.00            |
| Bought CNH / Sold CHF, due 06/07/21 | Merrill Lynch International   | 3,171,000     | 451,566     | 2,225           | 0.00            |
| Bought CNH / Sold EUR, due 06/07/21 | Barclays Bank PLC             | 182,206,000   | 23,661,888  | 138,472         | 0.00            |
| Bought CNH / Sold EUR, due 06/07/21 | Goldman Sachs International   | 57,960,000    | 7,526,784   | 44,164          | 0.00            |
| Bought CNH / Sold GBP, due 06/07/21 | Merrill Lynch International   | 16,188,000    | 1,808,269   | 7,489           | 0.00            |
| Bought CNH / Sold GBP, due 06/07/21 | UBS AG                        | 1,118,699,000 | 124,881,838 | 630,260         | 0.01            |
| Bought CNH / Sold USD, due 06/07/21 | Merrill Lynch International   | 252,240,000   | 39,016,241  | 25,061          | 0.00            |
| Bought COP / Sold CHF, due 06/07/21 | Barclays Bank PLC             | 34,854,000    | 8,507       | 128             | 0.00            |
| Bought COP / Sold EUR, due 06/07/21 | Barclays Bank PLC             | 1,337,579,000 | 298,234     | 4,436           | 0.00            |
| Bought COP / Sold GBP, due 06/07/21 | Barclays Bank PLC             | 6,533,477,000 | 1,244,472   | 30,168          | 0.00            |
| Bought COP / Sold USD, due 06/07/21 | Barclays Bank PLC             | 2,088,693,000 | 556,985     | 2,271           | 0.00            |
| Bought EUR / Sold AUD, due 06/07/21 | JPMorgan Chase Bank NA London | 1,611,821     | 2,539,000   | 5,427           | 0.00            |
| Bought EUR / Sold AUD, due 06/07/21 | Royal Bank of Canada          | 180,853       | 285,000     | 524             | 0.00            |
| Bought EUR / Sold AUD, due 06/07/21 | Westpac Banking Corporation   | 4,849,031     | 7,638,000   | 16,607          | 0.00            |
| Bought EUR / Sold CHF, due 06/07/21 | JPMorgan Chase Bank NA London | 2,838,933     | 3,109,107   | 3,051           | 0.00            |
| Bought EUR / Sold CHF, due 06/07/21 | Westpac Banking Corporation   | 709,000       | 776,965     | 230             | 0.00            |
| Bought EUR / Sold CZK, due 07/07/21 | JPMorgan Chase Bank NA London | 409,932       | 10,441,000  | 767             | 0.00            |
| Bought EUR / Sold CZK, due 04/08/21 | Barclays Bank PLC             | 409,693       | 10,441,000  | 835             | 0.00            |



## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – (0.54)% (continued)

| Description                         | Counterparty                     | Amount Bought | Amount Sold | Unrealised Gain | % of Net Assets |
|-------------------------------------|----------------------------------|---------------|-------------|-----------------|-----------------|
| Bought EUR / Sold HUF, due 06/07/21 | JPMorgan Chase Bank NA<br>London | 270,062       | 94,202,000  | 2,045           | 0.00            |
| Bought EUR / Sold HUF, due 04/08/21 | Barclays Bank PLC                | 268,227       | 94,202,000  | 173             | 0.00            |
| Bought EUR / Sold NOK, due 06/07/21 | JPMorgan Chase Bank NA<br>London | 319,718       | 3,261,000   | 222             | 0.00            |
| Bought EUR / Sold NOK, due 04/08/21 | Barclays Bank PLC                | 319,527       | 3,261,000   | 165             | 0.00            |
| Bought EUR / Sold NZD, due 06/07/21 | JPMorgan Chase Bank NA<br>London | 604,013       | 1,010,000   | 10,618          | 0.00            |
| Bought EUR / Sold PLN, due 06/07/21 | JPMorgan Chase Bank NA<br>London | 760,671       | 3,412,000   | 5,890           | 0.00            |
| Bought EUR / Sold RON, due 06/07/21 | JPMorgan Chase Bank NA<br>London | 201,004       | 990,000     | 3               | 0.00            |
| Bought EUR / Sold SEK, due 06/07/21 | JPMorgan Chase Bank NA<br>London | 1,842,232     | 18,664,000  | 2,432           | 0.00            |
| Bought GBP / Sold AUD, due 06/07/21 | Goldman Sachs<br>International   | 26,596,001    | 48,501,000  | 328,540         | 0.01            |
| Bought GBP / Sold AUD, due 06/07/21 | JPMorgan Chase Bank NA<br>London | 377,281       | 690,000     | 3,172           | 0.00            |
| Bought GBP / Sold AUD, due 04/08/21 | Barclays Bank PLC                | 375,380       | 690,000     | 513             | 0.00            |
| Bought GBP / Sold AUD, due 04/08/21 | BNP Paribas SA                   | 26,367,622    | 48,501,000  | 10,755          | 0.00            |
| Bought GBP / Sold CAD, due 06/07/21 | BNP Paribas SA                   | 1,575,092     | 2,691,000   | 2,807           | 0.00            |
| Bought GBP / Sold CAD, due 06/07/21 | Goldman Sachs<br>International   | 51,080,984    | 87,380,000  | 2,552           | 0.00            |
| Bought GBP / Sold CHF, due 06/07/21 | JPMorgan Chase Bank NA<br>London | 8,483,598     | 10,798,000  | 36,791          | 0.00            |
| Bought GBP / Sold CHF, due 06/07/21 | UBS AG                           | 254,000       | 324,024     | 311             | 0.00            |
| Bought GBP / Sold CHF, due 04/08/21 | Barclays Bank PLC                | 8,478,330     | 10,798,000  | 21,515          | 0.00            |
| Bought GBP / Sold CZK, due 07/07/21 | JPMorgan Chase Bank NA<br>London | 2,093,966     | 61,937,000  | 13,171          | 0.00            |
| Bought GBP / Sold CZK, due 04/08/21 | Barclays Bank PLC                | 2,091,982     | 61,937,000  | 11,084          | 0.00            |
| Bought GBP / Sold DKK, due 06/07/21 | JPMorgan Chase Bank NA<br>London | 2,891,785     | 24,972,000  | 12,190          | 0.00            |
| Bought GBP / Sold DKK, due 04/08/21 | Barclays Bank PLC                | 2,889,667     | 24,972,000  | 7,401           | 0.00            |
| Bought GBP / Sold EUR, due 06/07/21 | Barclays Bank PLC                | 5,654,425     | 6,553,500   | 38,930          | 0.00            |
| Bought GBP / Sold EUR, due 06/07/21 | BNP Paribas SA                   | 4,313,910     | 4,995,500   | 34,845          | 0.00            |
| Bought GBP / Sold EUR, due 06/07/21 | Citibank NA                      | 213,298,360   | 246,698,500 | 2,079,441       | 0.05            |
| Bought GBP / Sold EUR, due 06/07/21 | Merrill Lynch International      | 4,696,000     | 5,460,465   | 11,240          | 0.00            |
| Bought GBP / Sold EUR, due 06/07/21 | UBS AG                           | 227,880,395   | 263,673,538 | 2,091,593       | 0.05            |
| Bought GBP / Sold EUR, due 06/07/21 | Westpac Banking<br>Corporation   | 12,417,757    | 14,419,000  | 53,742          | 0.00            |
| Bought GBP / Sold EUR, due 04/08/21 | JPMorgan Chase Bank NA<br>London | 7,166,073     | 8,336,500   | 7,482           | 0.00            |
| Bought GBP / Sold EUR, due 04/08/21 | Merrill Lynch International      | 220,342,510   | 256,081,500 | 525,920         | 0.01            |
| Bought GBP / Sold EUR, due 04/08/21 | UBS AG                           | 220,273,624   | 256,081,500 | 430,749         | 0.01            |
| Bought GBP / Sold EUR, due 04/08/21 | Westpac Banking<br>Corporation   | 3,059,464     | 3,557,500   | 5,168           | 0.00            |
| Bought GBP / Sold HUF, due 06/07/21 | JPMorgan Chase Bank NA<br>London | 1,421,627     | 575,919,000 | 18,266          | 0.00            |
| Bought GBP / Sold HUF, due 04/08/21 | Barclays Bank PLC                | 1,410,773     | 575,919,000 | 4,124           | 0.00            |
| Bought GBP / Sold JPY, due 04/08/21 | BNP Paribas SA                   | 1,743,571     | 266,576,500 | 6,414           | 0.00            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – (0.54)% (continued)

| Description                         | Counterparty                                       | Amount Bought   | Amount Sold    | Unrealised Gain | % of Net Assets |
|-------------------------------------|--|-----------------|----------------|-----------------|-----------------|
| Bought GBP / Sold JPY, due 04/08/21 | Goldman Sachs International                        | 1,740,067       | 266,576,500    | 1,573           | 0.00            |
| Bought GBP / Sold JPY, due 04/08/21 | JPMorgan Chase Bank NA London                      | 126,004,490     | 19,303,236,500 | 118,620         | 0.00            |
| Bought GBP / Sold JPY, due 04/08/21 | Westpac Banking Corporation                        | 123,672,058     | 18,946,591,500 | 110,373         | 0.00            |
| Bought GBP / Sold MXN, due 04/08/21 | Barclays Bank PLC JPMorgan Chase Bank NA           | 4,376,540       | 120,860,000    | 544             | 0.00            |
| Bought GBP / Sold NOK, due 06/07/21 | London   | 1,132,210       | 13,409,000     | 5,834           | 0.00            |
| Bought GBP / Sold NOK, due 04/08/21 | Barclays Bank PLC JPMorgan Chase Bank NA           | 1,130,798       | 13,409,000     | 3,780           | 0.00            |
| Bought GBP / Sold NZD, due 06/07/21 | London   | 2,943,058       | 5,715,000      | 72,349          | 0.00            |
| Bought GBP / Sold PLN, due 06/07/21 | JPMorgan Chase Bank NA London                      | 3,358,870       | 17,495,000     | 44,564          | 0.00            |
| Bought GBP / Sold PLN, due 04/08/21 | Merrill Lynch International JPMorgan Chase Bank NA | 3,328,250       | 17,495,000     | 2,019           | 0.00            |
| Bought GBP / Sold RON, due 06/07/21 | London   | 840,657         | 4,807,000      | 3,829           | 0.00            |
| Bought GBP / Sold RON, due 04/08/21 | Barclays Bank PLC JPMorgan Chase Bank NA           | 838,266         | 4,807,000      | 1,741           | 0.00            |
| Bought GBP / Sold SEK, due 06/07/21 | London   | 7,553,206       | 88,860,000     | 43,720          | 0.00            |
| Bought GBP / Sold SEK, due 04/08/21 | Merrill Lynch International                        | 7,530,597       | 88,860,000     | 10,517          | 0.00            |
| Bought HKD / Sold GBP, due 06/07/21 | Barclays Bank PLC                                  | 53,000          | 4,932          | 11              | 0.00            |
| Bought IDR / Sold CHF, due 06/07/21 | Barclays Bank PLC                                  | 380,416,000     | 24,146         | 102             | 0.00            |
| Bought IDR / Sold EUR, due 06/07/21 | Barclays Bank PLC                                  | 23,236,432,000  | 1,345,870      | 5,796           | 0.00            |
| Bought IDR / Sold GBP, due 06/07/21 | Barclays Bank PLC                                  | 134,346,725,000 | 6,657,419      | 65,327          | 0.00            |
| Bought ILS / Sold CHF, due 06/07/21 | Barclays Bank PLC                                  | 34,000          | 9,602          | 45              | 0.00            |
| Bought ILS / Sold EUR, due 06/07/21 | Barclays Bank PLC                                  | 1,824,000       | 470,260        | 2,051           | 0.00            |
| Bought ILS / Sold GBP, due 06/07/21 | Barclays Bank PLC                                  | 10,226,000      | 2,268,088      | 5,047           | 0.00            |
| Bought JPY / Sold CHF, due 06/07/21 | BNP Paribas SA                                     | 52,723,500      | 438,994        | 68              | 0.00            |
| Bought JPY / Sold CHF, due 06/07/21 | UBS AG   | 52,723,500      | 438,960        | 105             | 0.00            |
| Bought JPY / Sold EUR, due 06/07/21 | Barclays Bank PLC Goldman Sachs International      | 3,975,705,500   | 30,194,467     | 10,675          | 0.00            |
| Bought JPY / Sold EUR, due 06/07/21 | International                                      | 3,975,705,500   | 30,197,219     | 7,411           | 0.00            |
| Bought KRW / Sold CHF, due 06/07/21 | UBS AG Westpac Banking Corporation                 | 90,724,000      | 73,310         | 1,240           | 0.00            |
| Bought KRW / Sold EUR, due 06/07/21 | Corporation  | 6,862,785,000   | 5,062,179      | 90,077          | 0.00            |
| Bought KRW / Sold GBP, due 06/07/21 | Barclays Bank PLC JPMorgan Chase Bank NA           | 33,376,947,000  | 20,989,150     | 641,373         | 0.01            |
| Bought KRW / Sold USD, due 06/07/21 | London   | 7,578,566,000   | 6,671,273      | 58,146          | 0.00            |
| Bought MXN / Sold CHF, due 06/07/21 | Barclays Bank PLC                                  | 373,000         | 17,284         | 24              | 0.00            |
| Bought MXN / Sold EUR, due 06/07/21 | Barclays Bank PLC Goldman Sachs International      | 27,852,000      | 1,177,197      | 1,997           | 0.00            |
| Bought MYR / Sold CHF, due 06/07/21 | International                                      | 114,000         | 25,163         | 230             | 0.00            |
| Bought MYR / Sold EUR, due 06/07/21 | Barclays Bank PLC Goldman Sachs International      | 1,247,000       | 250,825        | 2,843           | 0.00            |
| Bought MYR / Sold EUR, due 06/07/21 | International                                      | 4,622,000       | 930,916        | 9,071           | 0.00            |
| Bought MYR / Sold GBP, due 06/07/21 | Goldman Sachs International                        | 23,034,000      | 3,963,179      | 72,399          | 0.00            |
| Bought MYR / Sold USD, due 06/07/21 | Goldman Sachs International                        | 6,624,000       | 1,592,116      | 3,177           | 0.00            |
| Bought NZD / Sold CHF, due 06/07/21 | Barclays Bank PLC                                  | 17,000          | 10,957         | 24              | 0.00            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – (0.54)% (continued)

| Description                         | Counterparty                     | Amount Bought | Amount Sold | Unrealised Gain | % of Net Assets |
|-------------------------------------|----------------------------------|---------------|-------------|-----------------|-----------------|
| Bought NZD / Sold EUR, due 06/07/21 | Barclays Bank PLC                | 1,010,000     | 593,843     | 1,444           | 0.00            |
| Bought NZD / Sold GBP, due 06/07/21 | Merrill Lynch International      | 5,715,000     | 2,887,822   | 3,957           | 0.00            |
| Bought PEN / Sold CHF, due 06/07/21 | JPMorgan Chase Bank NA<br>London | 41,000        | 9,446       | 481             | 0.00            |
| Bought PEN / Sold EUR, due 06/07/21 | JPMorgan Chase Bank NA<br>London | 816,000       | 171,536     | 9,527           | 0.00            |
| Bought PEN / Sold GBP, due 06/07/21 | JPMorgan Chase Bank NA<br>London | 3,983,000     | 715,826     | 50,643          | 0.00            |
| Bought PEN / Sold USD, due 06/07/21 | JPMorgan Chase Bank NA<br>London | 1,275,000     | 320,698     | 12,067          | 0.00            |
| Bought PLN / Sold CHF, due 06/07/21 | Merrill Lynch International      | 54,000        | 13,096      | 15              | 0.00            |
| Bought PLN / Sold EUR, due 06/07/21 | Merrill Lynch International      | 3,412,000     | 754,904     | 949             | 0.00            |
| Bought RON / Sold CHF, due 06/07/21 | Barclays Bank PLC                | 29,000        | 6,454       | 0               | 0.00            |
| Bought RON / Sold EUR, due 06/07/21 | Barclays Bank PLC                | 990,000       | 200,905     | 114             | 0.00            |
| Bought RUB / Sold CHF, due 06/07/21 | Barclays Bank PLC                | 1,089,000     | 13,759      | 12              | 0.00            |
| Bought RUB / Sold EUR, due 06/07/21 | Barclays Bank PLC                | 63,971,000    | 736,824     | 1,324           | 0.00            |
| Bought RUB / Sold GBP, due 06/07/21 | Barclays Bank PLC                | 154,036,000   | 1,517,896   | 10,473          | 0.00            |
| Bought SEK / Sold CHF, due 06/07/21 | Merrill Lynch International      | 271,000       | 29,271      | 19              | 0.00            |
| Bought SEK / Sold EUR, due 06/07/21 | Merrill Lynch International      | 18,664,000    | 1,839,184   | 1,184           | 0.00            |
| Bought SGD / Sold CHF, due 06/07/21 | Barclays Bank PLC                | 18,000        | 12,329      | 52              | 0.00            |
| Bought SGD / Sold EUR, due 06/07/21 | Barclays Bank PLC                | 1,046,000     | 653,627     | 2,950           | 0.00            |
| Bought SGD / Sold GBP, due 06/07/21 | Barclays Bank PLC                | 5,668,000     | 3,046,583   | 7,854           | 0.00            |
| Bought THB / Sold CHF, due 06/07/21 | HSBC Bank PLC                    | 908,000       | 26,157      | 29              | 0.00            |
| Bought THB / Sold EUR, due 06/07/21 | HSBC Bank PLC                    | 43,555,000    | 1,144,648   | 1,414           | 0.00            |
| Bought THB / Sold GBP, due 06/07/21 | HSBC Bank PLC                    | 220,885,000   | 4,960,186   | 39,554          | 0.00            |
| Bought USD / Sold AUD, due 06/07/21 | JPMorgan Chase Bank NA<br>London | 8,590,680     | 11,090,000  | 264,670         | 0.01            |
| Bought USD / Sold AUD, due 04/08/21 | Barclays Bank PLC                | 8,351,575     | 11,090,000  | 24,395          | 0.00            |
| Bought USD / Sold CAD, due 06/07/21 | Goldman Sachs<br>International   | 16,525,064    | 19,981,000  | 389,307         | 0.01            |
| Bought USD / Sold CAD, due 04/08/21 | Royal Bank of Canada             | 16,150,361    | 19,981,000  | 14,794          | 0.00            |
| Bought USD / Sold CHF, due 06/07/21 | BNP Paribas SA                   | 1,005,000     | 924,635     | 4,580           | 0.00            |
| Bought USD / Sold CHF, due 06/07/21 | JPMorgan Chase Bank NA<br>London | 3,988,147     | 3,604,701   | 87,999          | 0.00            |
| Bought USD / Sold CHF, due 06/07/21 | Westpac Banking<br>Corporation   | 1,014,000     | 932,709     | 4,844           | 0.00            |
| Bought USD / Sold CHF, due 04/08/21 | Barclays Bank PLC                | 2,913,019     | 2,680,000   | 11,150          | 0.00            |
| Bought USD / Sold CLP, due 06/07/21 | Goldman Sachs<br>International   | 208,349       | 150,859,000 | 1,178           | 0.00            |
| Bought USD / Sold CNH, due 06/07/21 | JPMorgan Chase Bank NA<br>London | 39,506,946    | 252,240,000 | 465,644         | 0.01            |
| Bought USD / Sold CZK, due 07/07/21 | JPMorgan Chase Bank NA<br>London | 607,880       | 12,687,000  | 18,034          | 0.00            |
| Bought USD / Sold CZK, due 04/08/21 | Barclays Bank PLC                | 593,140       | 12,687,000  | 3,384           | 0.00            |
| Bought USD / Sold DKK, due 06/07/21 | JPMorgan Chase Bank NA<br>London | 1,255,973     | 7,655,000   | 35,098          | 0.00            |
| Bought USD / Sold DKK, due 04/08/21 | Barclays Bank PLC                | 1,226,258     | 7,655,000   | 4,716           | 0.00            |
| Bought USD / Sold EUR, due 06/07/21 | Barclays Bank PLC                | 68,492,973    | 56,118,000  | 1,936,832       | 0.04            |
| Bought USD / Sold EUR, due 06/07/21 | JPMorgan Chase Bank NA<br>London | 75,912,334    | 63,770,442  | 280,371         | 0.01            |
| Bought USD / Sold EUR, due 06/07/21 | Royal Bank of Canada             | 144,428,147   | 119,879,871 | 2,250,207       | 0.05            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – (0.54)% (continued)

| Description                         | Counterparty                  | Amount Bought | Amount Sold    | Unrealised Gain | % of Net Assets |
|-------------------------------------|-------------------------------|---------------|----------------|-----------------|-----------------|
| Bought USD / Sold EUR, due 06/07/21 | Westpac Banking Corporation   | 76,228,332    | 64,026,382     | 292,824         | 0.01            |
| Bought USD / Sold EUR, due 04/08/21 | JPMorgan Chase Bank NA London | 66,591,572    | 55,908,000     | 245,156         | 0.01            |
| Bought USD / Sold EUR, due 04/08/21 | Westpac Banking Corporation   | 66,594,367    | 55,908,000     | 247,951         | 0.01            |
| Bought USD / Sold GBP, due 06/07/21 | BNP Paribas SA                | 370,066,668   | 266,993,351    | 1,224,082       | 0.03            |
| Bought USD / Sold GBP, due 06/07/21 | JPMorgan Chase Bank NA London | 370,066,666   | 267,024,559    | 1,180,968       | 0.03            |
| Bought USD / Sold GBP, due 06/07/21 | Westpac Banking Corporation   | 399,150,849   | 287,542,812    | 1,919,855       | 0.05            |
| Bought USD / Sold GBP, due 04/08/21 | UBS AG                        | 28,240,689    | 20,396,000     | 62,092          | 0.00            |
| Bought USD / Sold HKD, due 06/07/21 | JPMorgan Chase Bank NA London | 124,211       | 964,000        | 78              | 0.00            |
| Bought USD / Sold HKD, due 04/08/21 | Barclays Bank PLC             | 124,168       | 964,000        | 27              | 0.00            |
| Bought USD / Sold HUF, due 06/07/21 | JPMorgan Chase Bank NA London | 421,583       | 120,480,000    | 14,557          | 0.00            |
| Bought USD / Sold HUF, due 04/08/21 | Barclays Bank PLC             | 408,482       | 120,480,000    | 1,604           | 0.00            |
| Bought USD / Sold IDR, due 06/07/21 | Westpac Banking Corporation   | 1,754,619     | 25,275,287,000 | 12,052          | 0.00            |
| Bought USD / Sold IDR, due 04/08/21 | Barclays Bank PLC             | 1,743,003     | 25,275,287,000 | 4,370           | 0.00            |
| Bought USD / Sold ILS, due 06/07/21 | JPMorgan Chase Bank NA London | 733,442       | 2,382,000      | 2,411           | 0.00            |
| Bought USD / Sold JPY, due 06/07/21 | Merrill Lynch International   | 38,328,355    | 4,179,170,500  | 673,702         | 0.02            |
| Bought USD / Sold JPY, due 06/07/21 | Westpac Banking Corporation   | 38,327,089    | 4,179,170,500  | 672,437         | 0.02            |
| Bought USD / Sold JPY, due 04/08/21 | BNP Paribas SA                | 37,812,916    | 4,179,170,500  | 149,101         | 0.00            |
| Bought USD / Sold JPY, due 04/08/21 | Goldman Sachs International   | 37,814,080    | 4,179,170,500  | 150,264         | 0.00            |
| Bought USD / Sold KRW, due 06/07/21 | BNP Paribas SA                | 6,734,767     | 7,578,566,000  | 5,348           | 0.00            |
| Bought USD / Sold MXN, due 04/08/21 | Barclays Bank PLC             | 1,513,331     | 30,189,000     | 3,139           | 0.00            |
| Bought USD / Sold MYR, due 06/07/21 | Barclays Bank PLC             | 1,598,841     | 6,624,000      | 3,548           | 0.00            |
| Bought USD / Sold NOK, due 06/07/21 | JPMorgan Chase Bank NA London | 554,412       | 4,633,000      | 16,005          | 0.00            |
| Bought USD / Sold NOK, due 04/08/21 | Barclays Bank PLC             | 540,805       | 4,633,000      | 2,320           | 0.00            |
| Bought USD / Sold NZD, due 06/07/21 | JPMorgan Chase Bank NA London | 687,572       | 942,000        | 29,344          | 0.00            |
| Bought USD / Sold NZD, due 04/08/21 | Barclays Bank PLC             | 659,318       | 942,000        | 1,138           | 0.00            |
| Bought USD / Sold PEN, due 06/07/21 | JPMorgan Chase Bank NA London | 338,600       | 1,275,000      | 5,835           | 0.00            |
| Bought USD / Sold PLN, due 06/07/21 | Barclays Bank PLC             | 1,161,465     | 4,266,000      | 40,867          | 0.00            |
| Bought USD / Sold PLN, due 04/08/21 | Merrill Lynch International   | 1,123,458     | 4,266,000      | 2,714           | 0.00            |
| Bought USD / Sold RON, due 06/07/21 | JPMorgan Chase Bank NA London | 383,304       | 1,547,000      | 10,791          | 0.00            |
| Bought USD / Sold RON, due 04/08/21 | Barclays Bank PLC             | 373,434       | 1,547,000      | 1,283           | 0.00            |
| Bought USD / Sold RUB, due 04/08/21 | Barclays Bank PLC             | 853,989       | 62,354,000     | 4,589           | 0.00            |
| Bought USD / Sold SEK, due 06/07/21 | JPMorgan Chase Bank NA London | 2,584,905     | 21,462,000     | 75,260          | 0.00            |
| Bought USD / Sold SEK, due 04/08/21 | Merrill Lynch International   | 2,517,732     | 21,462,000     | 7,416           | 0.00            |
| Bought USD / Sold SGD, due 06/07/21 | JPMorgan Chase Bank NA London | 1,083,708     | 1,434,000      | 16,909          | 0.00            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – (0.54)% (continued)

| Description   | Counterparty      | Amount Bought | Amount Sold | Unrealised Gain | % of Net Assets |
|---|-------------------|---------------|-------------|-----------------|-----------------|
| Bought USD / Sold SGD, due 04/08/21                               | Barclays Bank PLC | 1,066,789     | 1,434,000   | 68              | 0.00            |
| Bought USD / Sold THB, due 06/07/21                               | HSBC Bank PLC     | 1,691,154     | 53,131,000  | 33,401          | 0.00            |
| Bought USD / Sold THB, due 04/08/21                               | HSBC Bank PLC     | 1,665,235     | 53,131,000  | 7,628           | 0.00            |
| Total Unrealised Gain on Forward Foreign Exchange Contracts Hedge |                   |               |             | 21,337,037      | 0.46            |

| Description                         | Counterparty                  | Amount Bought | Amount Sold | Unrealised Loss | % of Net Assets |
|-------------------------------------|-------------------------------|---------------|-------------|-----------------|-----------------|
| Bought AUD / Sold GBP, due 06/07/21 | Barclays Bank PLC             | 690,000       | 375,370     | (532)           | (0.00)          |
| Bought AUD / Sold GBP, due 06/07/21 | BNP Paribas SA                | 48,501,000    | 26,367,837  | (13,339)        | (0.00)          |
| Bought AUD / Sold USD, due 06/07/21 | Barclays Bank PLC             | 11,090,000    | 8,350,939   | (24,929)        | (0.00)          |
| Bought CAD / Sold USD, due 06/07/21 | Royal Bank of Canada          | 19,981,000    | 16,150,700  | (14,943)        | (0.00)          |
| Bought CHF / Sold AUD, due 04/08/21 | Barclays Bank PLC             | 95,619        | 138,000     | (85)            | (0.00)          |
| Bought CHF / Sold CAD, due 06/07/21 | BNP Paribas SA                | 6,713         | 9,000       | (5)             | (0.00)          |
| Bought CHF / Sold CAD, due 06/07/21 | JPMorgan Chase Bank NA London | 178,185       | 240,000     | (1,024)         | (0.00)          |
| Bought CHF / Sold CAD, due 04/08/21 | Barclays Bank PLC             | 185,188       | 249,000     | (559)           | (0.00)          |
| Bought CHF / Sold CAD, due 04/08/21 | JPMorgan Chase Bank NA London | 5,963         | 8,000       | (4)             | (0.00)          |
| Bought CHF / Sold CNH, due 06/07/21 | JPMorgan Chase Bank NA London | 437,540       | 3,112,000   | (8,269)         | (0.00)          |
| Bought CHF / Sold CNH, due 06/07/21 | Westpac Banking Corporation   | 8,312         | 59,000      | (138)           | (0.00)          |
| Bought CHF / Sold CNH, due 04/08/21 | JPMorgan Chase Bank NA London | 15,128        | 107,000     | (146)           | (0.00)          |
| Bought CHF / Sold CNH, due 04/08/21 | Merrill Lynch International   | 450,228       | 3,171,000   | (2,278)         | (0.00)          |
| Bought CHF / Sold COP, due 06/07/21 | Merrill Lynch International   | 8,273         | 34,854,000  | (381)           | (0.00)          |
| Bought CHF / Sold COP, due 04/08/21 | Barclays Bank PLC             | 8,484         | 34,854,000  | (132)           | (0.00)          |
| Bought CHF / Sold DKK, due 06/07/21 | JPMorgan Chase Bank NA London | 12,671        | 86,000      | (7)             | (0.00)          |
| Bought CHF / Sold EUR, due 06/07/21 | Barclays Bank PLC             | 3,094,423     | 2,823,852   | (1,050)         | (0.00)          |
| Bought CHF / Sold EUR, due 06/07/21 | BNP Paribas SA                | 759,133       | 693,500     | (1,141)         | (0.00)          |
| Bought CHF / Sold EUR, due 04/08/21 | JPMorgan Chase Bank NA London | 828,419       | 756,000     | (150)           | (0.00)          |
| Bought CHF / Sold EUR, due 04/08/21 | Westpac Banking Corporation   | 776,825       | 709,000     | (239)           | (0.00)          |
| Bought CHF / Sold GBP, due 06/07/21 | Barclays Bank PLC             | 10,798,000    | 8,472,696   | (21,730)        | (0.00)          |
| Bought CHF / Sold GBP, due 06/07/21 | Westpac Banking Corporation   | 323,072       | 254,000     | (1,341)         | (0.00)          |
| Bought CHF / Sold GBP, due 04/08/21 | JPMorgan Chase Bank NA London | 10,190        | 8,000       | (19)            | (0.00)          |
| Bought CHF / Sold GBP, due 04/08/21 | UBS AG                        | 323,794       | 254,000     | (321)           | (0.00)          |
| Bought CHF / Sold IDR, due 06/07/21 | Westpac Banking Corporation   | 23,724        | 380,416,000 | (559)           | (0.00)          |
| Bought CHF / Sold IDR, due 04/08/21 | Barclays Bank PLC             | 24,024        | 380,416,000 | (155)           | (0.00)          |
| Bought CHF / Sold ILS, due 06/07/21 | JPMorgan Chase Bank NA London | 9,402         | 34,000      | (262)           | (0.00)          |
| Bought CHF / Sold ILS, due 04/08/21 | Barclays Bank PLC             | 9,596         | 34,000      | (47)            | (0.00)          |
| Bought CHF / Sold JPY, due 06/07/21 | Merrill Lynch International   | 423,241       | 51,471,000  | (5,827)         | (0.00)          |
| Bought CHF / Sold JPY, due 06/07/21 | UBS AG                        | 423,204       | 51,471,000  | (5,867)         | (0.00)          |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – (0.54)% (continued)

| Description                         | Counterparty                  | Amount Bought | Amount Sold | Unrealised Loss | % of Net Assets |
|-------------------------------------|-------------------------------|---------------|-------------|-----------------|-----------------|
| Bought CHF / Sold JPY, due 06/07/21 | Westpac Banking Corporation   | 20,615        | 2,505,000   | (266)           | (0.00)          |
| Bought CHF / Sold JPY, due 04/08/21 | BNP Paribas SA                | 438,761       | 52,723,500  | (74)            | (0.00)          |
| Bought CHF / Sold JPY, due 04/08/21 | JPMorgan Chase Bank NA London | 29,599        | 3,581,000   | (223)           | (0.00)          |
| Bought CHF / Sold JPY, due 04/08/21 | UBS AG                        | 438,722       | 52,723,500  | (117)           | (0.00)          |
| Bought CHF / Sold KRW, due 06/07/21 | BNP Paribas SA                | 72,277        | 90,724,000  | (2,357)         | (0.00)          |
| Bought CHF / Sold KRW, due 04/08/21 | UBS AG                        | 73,245        | 90,724,000  | (1,238)         | (0.00)          |
| Bought CHF / Sold MXN, due 06/07/21 | JPMorgan Chase Bank NA London | 16,778        | 373,000     | (571)           | (0.00)          |
| Bought CHF / Sold MXN, due 04/08/21 | Barclays Bank PLC             | 17,207        | 373,000     | (28)            | (0.00)          |
| Bought CHF / Sold MYR, due 06/07/21 | Barclays Bank PLC             | 24,710        | 114,000     | (720)           | (0.00)          |
| Bought CHF / Sold MYR, due 04/08/21 | Goldman Sachs International   | 25,113        | 114,000     | (230)           | (0.00)          |
| Bought CHF / Sold NZD, due 04/08/21 | Barclays Bank PLC             | 10,947        | 17,000      | (25)            | (0.00)          |
| Bought CHF / Sold PEN, due 06/07/21 | JPMorgan Chase Bank NA London | 9,747         | 41,000      | (155)           | (0.00)          |
| Bought CHF / Sold PEN, due 04/08/21 | JPMorgan Chase Bank NA London | 9,443         | 41,000      | (504)           | (0.00)          |
| Bought CHF / Sold PLN, due 04/08/21 | Merrill Lynch International   | 13,087        | 54,000      | (16)            | (0.00)          |
| Bought CHF / Sold RON, due 06/07/21 | JPMorgan Chase Bank NA London | 6,451         | 29,000      | (3)             | (0.00)          |
| Bought CHF / Sold RON, due 04/08/21 | Barclays Bank PLC             | 6,442         | 29,000      | (1)             | (0.00)          |
| Bought CHF / Sold RUB, due 06/07/21 | UBS AG                        | 13,147        | 1,089,000   | (674)           | (0.00)          |
| Bought CHF / Sold RUB, due 04/08/21 | Barclays Bank PLC             | 13,689        | 1,089,000   | (13)            | (0.00)          |
| Bought CHF / Sold SEK, due 04/08/21 | Merrill Lynch International   | 29,256        | 271,000     | (19)            | (0.00)          |
| Bought CHF / Sold SGD, due 06/07/21 | JPMorgan Chase Bank NA London | 12,214        | 18,000      | (175)           | (0.00)          |
| Bought CHF / Sold SGD, due 04/08/21 | Barclays Bank PLC             | 12,317        | 18,000      | (53)            | (0.00)          |
| Bought CHF / Sold THB, due 06/07/21 | HSBC Bank PLC                 | 25,935        | 908,000     | (270)           | (0.00)          |
| Bought CHF / Sold THB, due 04/08/21 | HSBC Bank PLC                 | 26,103        | 908,000     | (64)            | (0.00)          |
| Bought CHF / Sold USD, due 06/07/21 | Barclays Bank PLC             | 3,566,197     | 3,898,567   | (40,078)        | (0.00)          |
| Bought CHF / Sold USD, due 06/07/21 | BNP Paribas SA                | 877,094       | 977,666     | (28,684)        | (0.00)          |
| Bought CHF / Sold USD, due 06/07/21 | Goldman Sachs International   | 877,149       | 977,668     | (28,626)        | (0.00)          |
| Bought CHF / Sold USD, due 06/07/21 | HSBC Bank PLC                 | 9,900         | 11,000      | (288)           | (0.00)          |
| Bought CHF / Sold USD, due 06/07/21 | Westpac Banking Corporation   | 63,305        | 70,000      | (1,507)         | (0.00)          |
| Bought CHF / Sold USD, due 04/08/21 | BNP Paribas SA                | 923,936       | 1,005,000   | (4,575)         | (0.00)          |
| Bought CHF / Sold USD, due 04/08/21 | JPMorgan Chase Bank NA London | 1,017,361     | 1,107,000   | (5,415)         | (0.00)          |
| Bought CHF / Sold USD, due 04/08/21 | Westpac Banking Corporation   | 923,823       | 1,005,000   | (4,697)         | (0.00)          |
| Bought CZK / Sold CHF, due 07/07/21 | Barclays Bank PLC             | 223,000       | 9,604       | (23)            | (0.00)          |
| Bought CZK / Sold EUR, due 07/07/21 | Barclays Bank PLC             | 10,441,000    | 410,033     | (888)           | (0.00)          |
| Bought CZK / Sold GBP, due 07/07/21 | Barclays Bank PLC             | 61,937,000    | 2,092,666   | (11,376)        | (0.00)          |
| Bought CZK / Sold USD, due 07/07/21 | Barclays Bank PLC             | 12,687,000    | 593,280     | (3,434)         | (0.00)          |
| Bought DKK / Sold CHF, due 06/07/21 | Barclays Bank PLC             | 86,000        | 12,678      | (1)             | (0.00)          |
| Bought DKK / Sold EUR, due 06/07/21 | Barclays Bank PLC             | 5,891,000     | 792,207     | (21)            | (0.00)          |
| Bought DKK / Sold GBP, due 06/07/21 | Barclays Bank PLC             | 24,972,000    | 2,888,392   | (7,503)         | (0.00)          |
| Bought DKK / Sold USD, due 06/07/21 | Barclays Bank PLC             | 7,655,000     | 1,225,636   | (4,761)         | (0.00)          |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – (0.54)% (continued)

| Description                         | Counterparty                  | Amount Bought | Amount Sold    | Unrealised Loss | % of Net Assets |
|-------------------------------------|-------------------------------|---------------|----------------|-----------------|-----------------|
| Bought EUR / Sold AUD, due 04/08/21 | Barclays Bank PLC             | 1,604,953     | 2,539,000      | (1,858)         | (0.00)          |
| Bought EUR / Sold AUD, due 04/08/21 | Goldman Sachs International   | 5,006,113     | 7,923,000      | (8,376)         | (0.00)          |
| Bought EUR / Sold CAD, due 06/07/21 | JPMorgan Chase Bank NA London | 3,058,767     | 4,515,000      | (18,403)        | (0.00)          |
| Bought EUR / Sold CAD, due 06/07/21 | Royal Bank of Canada          | 64,561        | 95,000         | (148)           | (0.00)          |
| Bought EUR / Sold CAD, due 06/07/21 | Westpac Banking Corporation   | 9,584,327     | 14,148,000     | (58,244)        | (0.00)          |
| Bought EUR / Sold CAD, due 04/08/21 | UBS AG                        | 12,729,829    | 18,758,000     | (41,362)        | (0.00)          |
| Bought EUR / Sold CHF, due 06/07/21 | Citibank NA                   | 4,000         | 4,390          | (6)             | (0.00)          |
| Bought EUR / Sold CHF, due 04/08/21 | Barclays Bank PLC             | 2,127,618     | 2,332,000      | (199)           | (0.00)          |
| Bought EUR / Sold CNH, due 06/07/21 | JPMorgan Chase Bank NA London | 23,152,938    | 180,458,000    | (471,535)       | (0.01)          |
| Bought EUR / Sold CNH, due 06/07/21 | Westpac Banking Corporation   | 7,662,312     | 59,708,000     | (153,981)       | (0.01)          |
| Bought EUR / Sold CNH, due 04/08/21 | Barclays Bank PLC             | 23,597,534    | 182,206,000    | (139,425)       | (0.00)          |
| Bought EUR / Sold CNH, due 04/08/21 | Goldman Sachs International   | 7,507,091     | 57,960,000     | (43,544)        | (0.00)          |
| Bought EUR / Sold COP, due 06/07/21 | Merrill Lynch International   | 289,607       | 1,337,579,000  | (14,667)        | (0.00)          |
| Bought EUR / Sold COP, due 04/08/21 | Barclays Bank PLC             | 297,521       | 1,337,579,000  | (4,568)         | (0.00)          |
| Bought EUR / Sold DKK, due 06/07/21 | JPMorgan Chase Bank NA London | 792,073       | 5,891,000      | (139)           | (0.00)          |
| Bought EUR / Sold DKK, due 04/08/21 | Barclays Bank PLC             | 792,137       | 5,891,000      | (18)            | (0.00)          |
| Bought EUR / Sold GBP, due 06/07/21 | BNP Paribas SA                | 21,000        | 18,089         | (83)            | (0.00)          |
| Bought EUR / Sold GBP, due 06/07/21 | HSBC Bank PLC                 | 374,114       | 322,000        | (1,132)         | (0.00)          |
| Bought EUR / Sold GBP, due 06/07/21 | JPMorgan Chase Bank NA London | 3,557,500     | 3,057,315      | (4,374)         | (0.00)          |
| Bought EUR / Sold GBP, due 06/07/21 | Merrill Lynch International   | 256,081,500   | 220,230,090    | (527,129)       | (0.01)          |
| Bought EUR / Sold GBP, due 06/07/21 | UBS AG                        | 278,020,907   | 239,129,716    | (616,132)       | (0.01)          |
| Bought EUR / Sold GBP, due 06/07/21 | Westpac Banking Corporation   | 3,623,500     | 3,114,793      | (5,502)         | (0.00)          |
| Bought EUR / Sold GBP, due 04/08/21 | Merrill Lynch International   | 5,457,679     | 4,696,000      | (11,209)        | (0.00)          |
| Bought EUR / Sold GBP, due 04/08/21 | UBS AG                        | 16,966,414    | 14,594,000     | (28,539)        | (0.00)          |
| Bought EUR / Sold IDR, due 06/07/21 | Westpac Banking Corporation   | 1,322,144     | 23,236,432,000 | (33,933)        | (0.00)          |
| Bought EUR / Sold IDR, due 04/08/21 | Barclays Bank PLC             | 1,339,817     | 23,236,432,000 | (8,415)         | (0.00)          |
| Bought EUR / Sold ILS, due 06/07/21 | JPMorgan Chase Bank NA London | 460,188       | 1,824,000      | (13,997)        | (0.00)          |
| Bought EUR / Sold ILS, due 04/08/21 | Barclays Bank PLC             | 470,070       | 1,824,000      | (2,088)         | (0.00)          |
| Bought EUR / Sold JPY, due 06/07/21 | JPMorgan Chase Bank NA London | 29,387,648    | 3,916,168,500  | (431,133)       | (0.01)          |
| Bought EUR / Sold JPY, due 06/07/21 | Royal Bank of Canada          | 456,220       | 61,031,000     | (8,817)         | (0.00)          |
| Bought EUR / Sold JPY, due 06/07/21 | Westpac Banking Corporation   | 29,825,935    | 3,974,211,500  | (434,294)       | (0.01)          |
| Bought EUR / Sold JPY, due 04/08/21 | Barclays Bank PLC             | 30,184,128    | 3,975,705,500  | (10,417)        | (0.00)          |
| Bought EUR / Sold JPY, due 04/08/21 | Goldman Sachs International   | 30,186,741    | 3,975,705,500  | (7,316)         | (0.00)          |
| Bought EUR / Sold KRW, due 06/07/21 | Barclays Bank PLC             | 4,994,236     | 6,862,785,000  | (170,658)       | (0.00)          |
| Bought EUR / Sold KRW, due 04/08/21 | Westpac Banking Corporation   | 5,059,100     | 6,862,785,000  | (89,237)        | (0.00)          |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – (0.54)% (continued)

| Description                         | Counterparty                     | Amount Bought | Amount Sold   | Unrealised Loss | % of Net Assets |
|-------------------------------------|----------------------------------|---------------|---------------|-----------------|-----------------|
| Bought EUR / Sold MXN, due 06/07/21 | JPMorgan Chase Bank NA<br>London | 1,143,326     | 27,852,000    | (42,170)        | (0.00)          |
| Bought EUR / Sold MXN, due 04/08/21 | Barclays Bank PLC                | 1,172,047     | 27,852,000    | (2,409)         | (0.00)          |
| Bought EUR / Sold MYR, due 06/07/21 | Barclays Bank PLC                | 1,160,570     | 5,869,000     | (37,023)        | (0.00)          |
| Bought EUR / Sold MYR, due 04/08/21 | Barclays Bank PLC                | 250,462       | 1,247,000     | (2,727)         | (0.00)          |
| Bought EUR / Sold MYR, due 04/08/21 | Goldman Sachs<br>International   | 929,419       | 4,622,000     | (8,824)         | (0.00)          |
| Bought EUR / Sold NZD, due 04/08/21 | Barclays Bank PLC                | 593,441       | 1,010,000     | (1,452)         | (0.00)          |
| Bought EUR / Sold PEN, due 06/07/21 | JPMorgan Chase Bank NA<br>London | 177,145       | 816,000       | (2,875)         | (0.00)          |
| Bought EUR / Sold PEN, due 04/08/21 | JPMorgan Chase Bank NA<br>London | 171,512       | 816,000       | (9,997)         | (0.00)          |
| Bought EUR / Sold PLN, due 04/08/21 | Merrill Lynch International      | 754,521       | 3,412,000     | (989)           | (0.00)          |
| Bought EUR / Sold RON, due 04/08/21 | Barclays Bank PLC                | 200,573       | 990,000       | (136)           | (0.00)          |
| Bought EUR / Sold RUB, due 06/07/21 | UBS AG                           | 705,051       | 63,971,000    | (39,007)        | (0.00)          |
| Bought EUR / Sold RUB, due 04/08/21 | Barclays Bank PLC                | 733,335       | 63,971,000    | (1,173)         | (0.00)          |
| Bought EUR / Sold SEK, due 04/08/21 | Merrill Lynch International      | 1,838,595     | 18,664,000    | (1,172)         | (0.00)          |
| Bought EUR / Sold SGD, due 06/07/21 | JPMorgan Chase Bank NA<br>London | 647,657       | 1,046,000     | (10,029)        | (0.00)          |
| Bought EUR / Sold SGD, due 04/08/21 | Barclays Bank PLC                | 653,100       | 1,046,000     | (3,057)         | (0.00)          |
| Bought EUR / Sold THB, due 06/07/21 | HSBC Bank PLC                    | 1,135,427     | 43,555,000    | (12,350)        | (0.00)          |
| Bought EUR / Sold THB, due 04/08/21 | HSBC Bank PLC                    | 1,142,786     | 43,555,000    | (2,699)         | (0.00)          |
| Bought EUR / Sold USD, due 06/07/21 | Barclays Bank PLC                | 62,279,338    | 76,010,999    | (2,147,489)     | (0.05)          |
| Bought EUR / Sold USD, due 06/07/21 | JPMorgan Chase Bank NA<br>London | 55,908,000    | 66,552,883    | (245,803)       | (0.01)          |
| Bought EUR / Sold USD, due 06/07/21 | Merrill Lynch International      | 61,228,989    | 74,735,002    | (2,117,210)     | (0.05)          |
| Bought EUR / Sold USD, due 06/07/21 | Royal Bank of Canada             | 61,211,835    | 74,734,999    | (2,137,551)     | (0.05)          |
| Bought EUR / Sold USD, due 06/07/21 | Westpac Banking<br>Corporation   | 58,447,228    | 69,641,348    | (322,735)       | (0.01)          |
| Bought EUR / Sold USD, due 04/08/21 | JPMorgan Chase Bank NA<br>London | 64,098,770    | 76,349,334    | (282,874)       | (0.01)          |
| Bought EUR / Sold USD, due 04/08/21 | Royal Bank of Canada             | 63,724,779    | 75,912,334    | (289,692)       | (0.01)          |
| Bought EUR / Sold USD, due 04/08/21 | Westpac Banking<br>Corporation   | 63,916,220    | 76,133,332    | (283,504)       | (0.01)          |
| Bought GBP / Sold CAD, due 06/07/21 | Westpac Banking<br>Corporation   | 733,338       | 1,257,000     | (2,014)         | (0.00)          |
| Bought GBP / Sold CAD, due 04/08/21 | Goldman Sachs<br>International   | 748,117       | 1,281,000     | (886)           | (0.00)          |
| Bought GBP / Sold CAD, due 04/08/21 | Royal Bank of Canada             | 52,539,146    | 90,047,000    | (130,295)       | (0.00)          |
| Bought GBP / Sold CNH, due 06/07/21 | JPMorgan Chase Bank NA<br>London | 1,773,380     | 16,047,000    | (33,862)        | (0.00)          |
| Bought GBP / Sold CNH, due 06/07/21 | UBS AG                           | 122,141,709   | 1,101,364,000 | (1,732,576)     | (0.04)          |
| Bought GBP / Sold CNH, due 06/07/21 | Westpac Banking<br>Corporation   | 1,929,099     | 17,476,000    | (39,921)        | (0.00)          |
| Bought GBP / Sold CNH, due 04/08/21 | JPMorgan Chase Bank NA<br>London | 1,192,345     | 10,742,000    | (11,851)        | (0.00)          |
| Bought GBP / Sold CNH, due 04/08/21 | Merrill Lynch International      | 1,804,193     | 16,188,000    | (7,704)         | (0.00)          |
| Bought GBP / Sold CNH, due 04/08/21 | UBS AG                           | 124,623,356   | 1,118,699,000 | (613,142)       | (0.02)          |
| Bought GBP / Sold COP, due 06/07/21 | Merrill Lynch International      | 1,222,902     | 6,533,477,000 | (59,965)        | (0.00)          |
| Bought GBP / Sold COP, due 04/08/21 | Barclays Bank PLC                | 1,242,294     | 6,533,477,000 | (30,579)        | (0.00)          |



## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – (0.54)% (continued)

| Description                         | Counterparty   | Amount Bought | Amount Sold     | Unrealised Loss | % of Net Assets |
|-------------------------------------|--|---------------|-----------------|-----------------|-----------------|
| Bought GBP / Sold HKD, due 06/07/21 | JPMorgan Chase Bank NA<br>London                           | 4,820         | 53,000          | (166)           | (0.00)          |
| Bought GBP / Sold HKD, due 04/08/21 | Barclays Bank PLC<br>Westpac Banking Corporation           | 4,932         | 53,000          | (12)            | (0.00)          |
| Bought GBP / Sold IDR, due 06/07/21 | Barclays Bank PLC  | 6,598,866     | 134,346,725,000 | (146,217)       | (0.00)          |
| Bought GBP / Sold IDR, due 04/08/21 | Barclays Bank PLC  | 6,631,459     | 134,346,725,000 | (79,566)        | (0.00)          |
| Bought GBP / Sold ILS, due 06/07/21 | JPMorgan Chase Bank NA<br>London                           | 2,221,488     | 10,226,000      | (69,422)        | (0.00)          |
| Bought GBP / Sold ILS, due 04/08/21 | Barclays Bank PLC  | 2,268,361     | 10,226,000      | (5,223)         | (0.00)          |
| Bought GBP / Sold JPY, due 06/07/21 | Barclays Bank PLC  | 119,256,462   | 18,372,006,500  | (784,312)       | (0.02)          |
| Bought GBP / Sold JPY, due 06/07/21 | BNP Paribas SA   | 119,261,416   | 18,372,006,500  | (777,467)       | (0.02)          |
| Bought GBP / Sold JPY, due 06/07/21 | Goldman Sachs<br>International                             | 1,724,314     | 266,709,500     | (20,990)        | (0.00)          |
| Bought GBP / Sold JPY, due 06/07/21 | Merrill Lynch International<br>Westpac Banking Corporation | 1,390,204     | 215,906,000     | (24,809)        | (0.00)          |
| Bought GBP / Sold JPY, due 06/07/21 | Citibank NA  | 7,788,332     | 1,204,675,500   | (94,897)        | (0.00)          |
| Bought GBP / Sold KRW, due 06/07/21 | Royal Bank of Canada                                       | 18,970,886    | 30,162,190,000  | (574,984)       | (0.01)          |
| Bought GBP / Sold KRW, due 06/07/21 | Royal Bank of Canada                                       | 2,042,282     | 3,214,757,000   | (33,210)        | (0.00)          |
| Bought GBP / Sold KRW, due 04/08/21 | Barclays Bank PLC  | 20,987,567    | 33,376,947,000  | (636,778)       | (0.02)          |
| Bought GBP / Sold MXN, due 06/07/21 | JPMorgan Chase Bank NA<br>London                           | 4,273,151     | 120,860,000     | (163,897)       | (0.01)          |
| Bought GBP / Sold MYR, due 06/07/21 | Barclays Bank PLC  | 3,932,394     | 23,034,000      | (114,928)       | (0.00)          |
| Bought GBP / Sold MYR, due 04/08/21 | Goldman Sachs<br>International                             | 3,958,752     | 23,034,000      | (71,265)        | (0.00)          |
| Bought GBP / Sold NZD, due 04/08/21 | Merrill Lynch International                                | 2,887,450     | 5,715,000       | (3,870)         | (0.00)          |
| Bought GBP / Sold PEN, due 06/07/21 | JPMorgan Chase Bank NA<br>London                           | 747,055       | 3,983,000       | (7,501)         | (0.00)          |
| Bought GBP / Sold PEN, due 04/08/21 | JPMorgan Chase Bank NA<br>London                           | 716,100       | 3,983,000       | (52,929)        | (0.00)          |
| Bought GBP / Sold RUB, due 06/07/21 | UBS AG   | 1,466,863     | 154,036,000     | (80,972)        | (0.00)          |
| Bought GBP / Sold RUB, due 04/08/21 | Barclays Bank PLC  | 1,511,498     | 154,036,000     | (10,064)        | (0.00)          |
| Bought GBP / Sold SGD, due 06/07/21 | JPMorgan Chase Bank NA<br>London                           | 3,021,921     | 5,668,000       | (41,924)        | (0.00)          |
| Bought GBP / Sold SGD, due 04/08/21 | Barclays Bank PLC  | 3,045,924     | 5,668,000       | (8,128)         | (0.00)          |
| Bought GBP / Sold THB, due 06/07/21 | HSBC Bank PLC  | 4,977,129     | 220,885,000     | (16,147)        | (0.00)          |
| Bought GBP / Sold THB, due 04/08/21 | HSBC Bank PLC  | 4,954,845     | 220,885,000     | (45,790)        | (0.00)          |
| Bought GBP / Sold USD, due 06/07/21 | Barclays Bank PLC  | 255,432,592   | 360,575,999     | (7,704,224)     | (0.16)          |
| Bought GBP / Sold USD, due 06/07/21 | BNP Paribas SA   | 254,380,762   | 359,112,999     | (7,694,293)     | (0.16)          |
| Bought GBP / Sold USD, due 06/07/21 | Goldman Sachs<br>International                             | 250,937,782   | 354,218,002     | (7,555,660)     | (0.16)          |
| Bought GBP / Sold USD, due 06/07/21 | UBS AG   | 20,396,000    | 28,238,813      | (62,405)        | (0.00)          |
| Bought GBP / Sold USD, due 06/07/21 | Westpac Banking Corporation                                | 25,810,289    | 36,459,000      | (802,930)       | (0.02)          |
| Bought GBP / Sold USD, due 04/08/21 | BNP Paribas SA   | 266,974,475   | 370,066,668     | (1,221,494)     | (0.03)          |
| Bought GBP / Sold USD, due 04/08/21 | JPMorgan Chase Bank NA<br>London                           | 274,342,057   | 380,275,666     | (1,251,627)     | (0.03)          |
| Bought GBP / Sold USD, due 04/08/21 | Westpac Banking Corporation                                | 267,008,953   | 370,066,666     | (1,173,857)     | (0.03)          |
| Bought HKD / Sold USD, due 06/07/21 | Barclays Bank PLC  | 964,000       | 124,168         | (35)            | (0.00)          |
| Bought HUF / Sold CHF, due 06/07/21 | Barclays Bank PLC  | 2,373,000     | 7,414           | (5)             | (0.00)          |
| Bought HUF / Sold EUR, due 06/07/21 | Barclays Bank PLC  | 94,202,000    | 268,585         | (293)           | (0.00)          |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – (0.54)% (continued)

| Description   | Counterparty                  | Amount Bought  | Amount Sold   | Unrealised Loss | % of Net Assets |
|---|-------------------------------|----------------|---------------|-----------------|-----------------|
| Bought HUF / Sold GBP, due 06/07/21                               | Barclays Bank PLC             | 575,919,000    | 1,411,638     | (4,467)         | (0.00)          |
| Bought HUF / Sold USD, due 06/07/21                               | Barclays Bank PLC             | 120,480,000    | 408,728       | (1,702)         | (0.00)          |
| Bought IDR / Sold USD, due 06/07/21                               | Barclays Bank PLC             | 25,275,287,000 | 1,749,760     | (7,193)         | (0.00)          |
| Bought ILS / Sold USD, due 06/07/21                               | Barclays Bank PLC             | 2,382,000      | 731,053       | (22)            | (0.00)          |
| Bought JPY / Sold GBP, due 06/07/21                               | BNP Paribas SA                | 266,576,500    | 1,743,276     | (6,403)         | (0.00)          |
| Bought JPY / Sold GBP, due 06/07/21                               | Goldman Sachs International   | 266,576,500    | 1,739,772     | (1,562)         | (0.00)          |
| Bought JPY / Sold GBP, due 06/07/21                               | JPMorgan Chase Bank NA London | 18,946,591,500 | 123,669,039   | (134,464)       | (0.00)          |
| Bought JPY / Sold GBP, due 06/07/21                               | Westpac Banking Corporation   | 18,951,559,500 | 123,683,890   | (110,218)       | (0.00)          |
| Bought JPY / Sold USD, due 06/07/21                               | BNP Paribas SA                | 4,179,170,500  | 37,804,160    | (149,507)       | (0.00)          |
| Bought JPY / Sold USD, due 06/07/21                               | Goldman Sachs International   | 4,179,170,500  | 37,805,152    | (150,499)       | (0.01)          |
| Bought MXN / Sold GBP, due 06/07/21                               | Barclays Bank PLC             | 120,860,000    | 4,393,702     | (2,639)         | (0.00)          |
| Bought MXN / Sold USD, due 06/07/21                               | Barclays Bank PLC             | 30,189,000     | 1,519,063     | (3,589)         | (0.00)          |
| Bought NOK / Sold CHF, due 06/07/21                               | Barclays Bank PLC             | 78,000         | 8,380         | (2)             | (0.00)          |
| Bought NOK / Sold EUR, due 06/07/21                               | Barclays Bank PLC             | 3,261,000      | 319,677       | (174)           | (0.00)          |
| Bought NOK / Sold GBP, due 06/07/21                               | Barclays Bank PLC             | 13,409,000     | 1,130,744     | (3,808)         | (0.00)          |
| Bought NOK / Sold USD, due 06/07/21                               | Barclays Bank PLC             | 4,633,000      | 540,752       | (2,346)         | (0.00)          |
| Bought NZD / Sold CHF, due 06/07/21                               | Royal Bank of Canada          | 4,000          | 2,606         | (24)            | (0.00)          |
| Bought NZD / Sold USD, due 06/07/21                               | Barclays Bank PLC             | 942,000        | 659,396       | (1,168)         | (0.00)          |
| Bought PLN / Sold GBP, due 06/07/21                               | Merrill Lynch International   | 17,495,000     | 3,328,223     | (2,225)         | (0.00)          |
| Bought PLN / Sold USD, due 06/07/21                               | Merrill Lynch International   | 4,266,000      | 1,123,353     | (2,756)         | (0.00)          |
| Bought RON / Sold GBP, due 06/07/21                               | Barclays Bank PLC             | 4,807,000      | 839,297       | (1,950)         | (0.00)          |
| Bought RON / Sold USD, due 06/07/21                               | Barclays Bank PLC             | 1,547,000      | 373,878       | (1,365)         | (0.00)          |
| Bought RUB / Sold USD, due 06/07/21                               | Barclays Bank PLC             | 62,354,000     | 857,571       | (4,494)         | (0.00)          |
| Bought SEK / Sold GBP, due 06/07/21                               | Merrill Lynch International   | 88,860,000     | 7,529,135     | (10,468)        | (0.00)          |
| Bought SEK / Sold USD, due 06/07/21                               | Merrill Lynch International   | 21,462,000     | 2,517,075     | (7,430)         | (0.00)          |
| Bought SGD / Sold USD, due 06/07/21                               | Barclays Bank PLC             | 1,434,000      | 1,066,952     | (153)           | (0.00)          |
| Bought THB / Sold USD, due 06/07/21                               | HSBC Bank PLC                 | 53,131,000     | 1,667,012     | (9,258)         | (0.00)          |
| Bought USD / Sold CLP, due 04/08/21                               | Merrill Lynch International   | 204,693        | 150,859,000   | (2,310)         | (0.00)          |
| Bought USD / Sold CNH, due 04/08/21                               | Merrill Lynch International   | 38,937,343     | 252,240,000   | (22,603)        | (0.00)          |
| Bought USD / Sold COP, due 06/07/21                               | Merrill Lynch International   | 553,164        | 2,088,693,000 | (6,092)         | (0.00)          |
| Bought USD / Sold COP, due 04/08/21                               | Barclays Bank PLC             | 555,799        | 2,088,693,000 | (2,670)         | (0.00)          |
| Bought USD / Sold ILS, due 04/08/21                               | Barclays Bank PLC             | 731,153        | 2,382,000     | (62)            | (0.00)          |
| Bought USD / Sold KRW, due 04/08/21                               | JPMorgan Chase Bank NA London | 6,671,097      | 7,578,566,000 | (57,294)        | (0.00)          |
| Bought USD / Sold MXN, due 06/07/21                               | JPMorgan Chase Bank NA London | 1,512,260      | 30,189,000    | (3,214)         | (0.00)          |
| Bought USD / Sold MYR, due 04/08/21                               | Goldman Sachs International   | 1,590,205      | 6,624,000     | (3,125)         | (0.00)          |
| Bought USD / Sold PEN, due 04/08/21                               | JPMorgan Chase Bank NA London | 320,835        | 1,275,000     | (12,808)        | (0.00)          |
| Bought USD / Sold RUB, due 06/07/21                               | UBS AG                        | 839,796        | 62,354,000    | (13,281)        | (0.00)          |
| Total Unrealised Loss on Forward Foreign Exchange Contracts Hedge |                               |                |               | (46,359,408)    | (1.00)          |
| Total Forward Foreign Exchange Contracts Hedge                    |                               |                |               | (25,022,371)    | (0.54)          |
| Other Net Assets/(Liabilities)                                    |                               |                |               | 86,128,752      | 1.87            |
| TOTAL NET ASSETS  |                               |                |               | 4,608,552,397   | 100.00          |

## Schedule of Investments

as at 30 June 2021 (Expressed in Australian Dollar)

| Quantity   | Description                               | Market Value | % of Net 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 - 99.37%   |   |              |                 | Common and Preferred Stocks - 99.37% <i>(continued)</i>   |   |                   |                 |
| Australia  |   |              |                 | Australia <i>(continued)</i>  |   |                   |                 |
| AUD 4,470  | Afterpay Ltd                              | 528,220      | 1.54            | AUD 109,048   | Scentre Group REIT  | 298,791           | 0.87            |
| AUD 13,261   | AGL Energy Ltd                            | 108,740      | 0.32            | AUD 7,082   | SEEK Ltd  | 234,697           | 0.68            |
| AUD 4,771  | Ampol Ltd                                 | 134,590      | 0.39            | AUD 9,652   | Sonic Healthcare Ltd  | 370,637           | 1.08            |
| AUD 25,136   | APA Group                                 | 223,710      | 0.65            | AUD 100,569   | South32 Ltd   | 294,667           | 0.86            |
| AUD 12,012   | Aristocrat Leisure Ltd                    | 517,597      | 1.51            | AUD 50,848  | Stockland REIT  | 236,952           | 0.69            |
| AUD 4,024  | ASX Ltd                                   | 312,705      | 0.91            | AUD 26,617  | Suncorp Group Ltd   | 295,715           | 0.86            |
| AUD 38,984   | Aurizon Holdings Ltd                      | 145,020      | 0.42            | AUD 28,048  | Sydney Airport  | 162,398           | 0.47            |
| AUD 41,545   | AusNet Services                           | 72,704       | 0.21            | AUD 47,258  | Tabcorp Holdings Ltd  | 244,796           | 0.71            |
| AUD 59,488   | Australia & New Zealand Banking Group Ltd | 1,674,587    | 4.88            | AUD 87,268  | Telstra Corp Ltd  | 328,128           | 0.96            |
| AUD 62,015   | BHP Group Ltd                             | 3,012,068    | 8.77            | AUD 57,697  | Transurban Group  | 821,028           | 2.39            |
| AUD 10,653   | BlueScope Steel Ltd                       | 233,940      | 0.68            | AUD 15,122  | Treasury Wine Estates Ltd   | 176,625           | 0.51            |
| AUD 30,904   | Brambles Ltd                              | 353,542      | 1.03            | AUD 82,532  | Vicinity Centres REIT   | 127,512           | 0.37            |
| AUD 1,368  | Cochlear Ltd                              | 344,285      | 1.00            | AUD 2,322   | Washington H Soul Pattinson & Co Ltd  | 78,321            | 0.23            |
| AUD 28,067   | Coles Group Ltd                           | 479,665      | 1.40            | AUD 23,676  | Wesfarmers Ltd  | 1,399,252         | 4.07            |
| AUD 37,331   | Commonwealth Bank of Australia            | 3,728,247    | 10.85           | AUD 76,994  | Westpac Banking Corp  | 1,987,215         | 5.79            |
| AUD 11,138   | Computershare Ltd                         | 188,232      | 0.55            | AUD 3,112   | WiseTech Global Ltd   | 99,366            | 0.29            |
| AUD 7,958  | Crown Resorts Ltd                         | 94,780       | 0.28            | AUD 20,118  | Woodside Petroleum Ltd  | 446,821           | 1.30            |
| AUD 9,554  | CSL Ltd                                   | 2,724,705    | 7.93            | AUD 26,598  | Woolworths Group Ltd  | 1,014,182         | 2.95            |
| AUD 23,158   | Dexus REIT                                | 247,096      | 0.72            |   | <b>Total Australia</b>  | <b>32,346,077</b> | <b>94.16</b>    |
| AUD 1,272  | Domino's Pizza Enterprises Ltd            | 153,289      | 0.45            |   | Ireland   |                   |                 |
| AUD 26,598   | Endeavour Group Ltd                       | 167,301      | 0.49            | AUD 9,300   | James Hardie Industries PLC   | 421,011           | 1.22            |
| AUD 34,577   | Evolution Mining Ltd                      | 155,596      | 0.45            |   | <b>Total Ireland</b>  | <b>421,011</b>    | <b>1.22</b>     |
| AUD 35,755   | Fortescue Metals Group Ltd                | 834,522      | 2.43            |   | New Zealand   |                   |                 |
| AUD 34,889   | Goodman Group REIT                        | 738,600      | 2.15            | AUD 2,751   | Xero Ltd  | 377,162           | 1.10            |
| AUD 41,515   | GPT Group REIT                            | 203,423      | 0.59            |   | <b>Total New Zealand</b>  | <b>377,162</b>    | <b>1.10</b>     |
| AUD 52,011   | Insurance Australia Group Ltd             | 268,377      | 0.78            |   | United Kingdom  |                   |                 |
| AUD 14,702   | LendLease Group                           | 168,485      | 0.49            | AUD 7,834   | Rio Tinto Ltd   | 992,098           | 2.89            |
| AUD 7,254  | Macquarie Group Ltd                       | 1,134,743    | 3.30            |   | <b>Total United Kingdom</b>   | <b>992,098</b>    | <b>2.89</b>     |
| AUD 2,830  | Magellan Financial Group Ltd              | 152,424      | 0.44            |   | <b>Total Common and Preferred Stocks</b>  | <b>34,136,348</b> | <b>99.37</b>    |
| AUD 58,607   | Medibank Pvt Ltd                          | 185,198      | 0.54            |   | <b>Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market</b> | <b>34,136,348</b> | <b>99.37</b>    |
| AUD 84,040   | Mirvac Group REIT                         | 245,397      | 0.72            |   | Other transferable securities   |                   |                 |
| AUD 68,952   | National Australia Bank Ltd               | 1,807,921    | 5.26            |   | Common and Preferred Stocks - 0.00%   |                   |                 |
| AUD 17,156   | Newcrest Mining Ltd                       | 433,704      | 1.26            |   | Malta   |                   |                 |
| AUD 23,503   | Northern Star Resources Ltd               | 229,859      | 0.67            | EUR 545,934   | AZ. BGP Holding*  | 0                 | 0.00            |
| AUD 42,107   | Oil Search Ltd                            | 160,428      | 0.47            |   | <b>Total Malta</b>  | <b>0</b>          | <b>0.00</b>     |
| AUD 8,582  | Orica Ltd                                 | 113,969      | 0.33            |   | <b>Total Common and Preferred Stocks</b>  | <b>0</b>          | <b>0.00</b>     |
| AUD 37,513   | Origin Energy Ltd                         | 169,184      | 0.49            |   | <b>Total Other transferable securities</b>  | <b>0</b>          | <b>0.00</b>     |
| AUD 19,388   | Qantas Airways Ltd                        | 90,348       | 0.26            |   | <b>TOTAL INVESTMENTS</b>  | <b>34,136,348</b> | <b>99.37</b>    |
| AUD 30,625   | QBE Insurance Group Ltd                   | 330,444      | 0.96            |   |   |                   |                 |
| AUD 3,906  | Ramsay Health Care Ltd                    | 245,883      | 0.72            |   |   |                   |                 |
| AUD 1,122  | REA Group Ltd                             | 189,652      | 0.55            |   |   |                   |                 |
| AUD 6,107  | Reece Ltd                                 | 144,186      | 0.42            |   |   |                   |                 |
| AUD 39,719   | Santos Ltd                                | 281,608      | 0.82            |   |   |                   |                 |

## Schedule of Investments *(continued)* as at 30 June 2021 (Expressed in Australian Dollar)

### Derivatives

Futures Contracts – (0.00)%

| Description                          | Currency | Number of<br>Contracts | Commitment | Unrealised<br>Loss | % of<br>Net Assets |
|--------------------------------------|----------|------------------------|------------|--------------------|--------------------|
| SPI 200 FUTURE, due 16/09/21         | AUD      | 1                      | 180,575    | (1,150)            | (0.00)             |
| Unrealised Loss on Futures Contracts |          |                        | 180,575    | (1,150)            | (0.00)             |
| Total Futures Contracts              |          |                        | 180,575    | (1,150)            | (0.00)             |
| Other Net Assets/(Liabilities)       |          |                        |            | 215,739            | 0.63               |
| <b>TOTAL NET ASSETS</b>              |          |                        |            | <b>34,350,937</b>  | <b>100.00</b>      |

The counterparty for futures contracts was Barclays Capital Inc. Collateral held for the futures contracts includes AUD 16,334 held as cash at Barclays Capital Inc.

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

## Schedule of Investments

as at 30 June 2021 (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 - 99.69%   |  |              |                 | Common and Preferred Stocks - 99.69% <i>(continued)</i>   |  |              |                 |
| Canada   |  |              |                 | Canada <i>(continued)</i>   |  |              |                 |
| CAD 14,693   | Agnico Eagle Mines Ltd                               | 1,101,387    | 0.77            | CAD 74,945  | Kinross Gold Corp                        | 589,068      | 0.41            |
| CAD 9,600  | Air Canada   | 244,800      | 0.17            | CAD 15,720  | Kirkland Lake Gold Ltd                   | 750,944      | 0.52            |
| CAD 35,300   | Algonquin Power & Utilities Corp                     | 651,991      | 0.45            | CAD 5,800   | Lightspeed POS Inc                       | 601,750      | 0.42            |
| CAD 50,889   | Alimentation Couche-Tard Inc                         | 2,317,994    | 1.61            | CAD 10,206  | Loblaw Cos Ltd                           | 778,616      | 0.54            |
| CAD 17,279   | AltaGas Ltd  | 449,600      | 0.31            | CAD 40,363  | Lundin Mining Corp                       | 451,258      | 0.31            |
| CAD 4,366  | Atco Ltd   | 191,929      | 0.13            | CAD 16,949  | Magna International Inc                  | 1,945,237    | 1.35            |
| CAD 60,800   | B2Gold Corp  | 316,160      | 0.22            | CAD 116,464   | Manulife Financial Corp                  | 2,841,722    | 1.98            |
| CAD 13,650   | Ballard Power Systems Inc                            | 306,852      | 0.21            | CAD 14,559  | Metro Inc                                | 865,241      | 0.60            |
| CAD 38,770   | Bank of Montreal                                     | 4,926,116    | 3.42            | CAD 20,342  | National Bank of Canada                  | 1,887,127    | 1.31            |
| CAD 72,621   | Bank of Nova Scotia                                  | 5,854,705    | 4.07            | CAD 13,420  | Northland Power Inc                      | 567,532      | 0.39            |
| CAD 106,218  | Barrick Gold Corp                                    | 2,723,429    | 1.89            | CAD 34,035  | Nutrien Ltd                              | 2,556,369    | 1.78            |
| CAD 18,252   | Bausch Health Cos Inc                                | 664,008      | 0.46            | CAD 3,400   | Nuvei Corp                               | 344,964      | 0.24            |
| CAD 4,519  | BCE Inc  | 276,246      | 0.19            | CAD 4,604   | ONEX Corp                                | 414,406      | 0.29            |
| CAD 32,373   | BlackBerry Ltd                                       | 490,451      | 0.34            | CAD 16,197  | Open Text Corp                           | 1,019,601    | 0.71            |
| CAD 76,736   | Brookfield Asset Management Inc                      | 4,852,785    | 3.37            | CAD 12,800  | Pan American Silver Corp                 | 453,120      | 0.32            |
| CAD 529  | Brookfield Asset Management Reinsurance Partners Ltd | 34,649       | 0.02            | CAD 9,100   | Parkland Corp                            | 364,546      | 0.25            |
| CAD 16,759   | CAE Inc  | 639,859      | 0.44            | CAD 32,702  | Pembina Pipeline Corp                    | 1,288,132    | 0.90            |
| CAD 24,181   | Cameco Corp  | 574,541      | 0.40            | CAD 33,464  | Power Corp of Canada                     | 1,311,120    | 0.91            |
| CAD 5,000  | Can Apartment Prop REIT                              | 290,600      | 0.20            | CAD 10,400  | Quebecor Inc                             | 343,824      | 0.24            |
| CAD 26,849   | Canadian Imperial Bank of Commerce                   | 3,788,662    | 2.63            | CAD 16,504  | Restaurant Brands International Inc      | 1,318,174    | 0.92            |
| CAD 42,602   | Canadian National Railway Co                         | 5,571,916    | 3.87            | CAD 8,941   | RioCan Real Estate Investment Trust REIT | 197,417      | 0.14            |
| CAD 70,575   | Canadian Natural Resources Ltd                       | 3,175,875    | 2.21            | CAD 6,500   | Ritchie Bros Auctioneers Inc             | 477,685      | 0.33            |
| CAD 40,005   | Canadian Pacific Railway Ltd                         | 3,813,277    | 2.65            | CAD 21,160  | Rogers Communications Inc                | 1,394,444    | 0.97            |
| CAD 3,360  | Canadian Tire Corp Ltd                               | 659,098      | 0.46            | CAD 85,396  | Royal Bank of Canada                     | 10,724,884   | 7.46            |
| CAD 7,569  | Canadian Utilities Ltd                               | 260,374      | 0.18            | CAD 14,654  | Saputo Inc                               | 541,758      | 0.38            |
| CAD 13,200   | Canopy Growth Corp                                   | 395,736      | 0.28            | CAD 27,974  | Shaw Communications Inc                  | 1,004,546    | 0.70            |
| CAD 9,025  | CCL Industries Inc                                   | 616,137      | 0.43            | CAD 6,749   | Shopify Inc                              | 12,235,060   | 8.51            |
| CAD 79,780   | Genovus Energy Inc                                   | 946,191      | 0.66            | CAD 35,066  | Sun Life Financial Inc                   | 2,241,419    | 1.56            |
| CAD 13,265   | CGI Inc  | 1,490,853    | 1.04            | CAD 91,117  | Suncor Energy Inc                        | 2,705,264    | 1.88            |
| CAD 1,217  | Constellation Software Inc                           | 2,284,808    | 1.59            | CAD 56,604  | TC Energy Corp                           | 3,472,089    | 2.41            |
| CAD 17,633   | Dollarama Inc  | 1,000,496    | 0.70            | CAD 28,049  | Teck Resources Ltd                       | 800,799      | 0.56            |
| CAD 14,734   | Emera Inc  | 828,640      | 0.58            | CAD 23,382  | TELUS Corp                               | 650,020      | 0.45            |
| CAD 10,002   | Empire Co Ltd  | 391,078      | 0.27            | CAD 2,300   | TELUS Corp                               | 63,940       | 0.04            |
| CAD 121,444  | Enbridge Inc   | 6,027,266    | 4.19            | CAD 10,256  | Thomson Reuters Corp                     | 1,262,821    | 0.88            |
| CAD 1,556  | Fairfax Financial Holdings Ltd                       | 845,842      | 0.59            | CAD 3,400   | Tmx Group Ltd                            | 445,196      | 0.31            |
| CAD 34,951   | First Quantum Minerals Ltd                           | 998,550      | 0.69            | CAD 4,900   | Toromont Industries Ltd                  | 529,200      | 0.37            |
| CAD 2,420  | Firstservice Corp                                    | 514,516      | 0.36            | CAD 109,170   | Toronto-Dominion Bank                    | 9,483,598    | 6.59            |
| CAD 27,745   | Fortis Inc   | 1,522,368    | 1.06            | CAD 5,000   | West Fraser Timber Co Ltd                | 444,950      | 0.31            |
| CAD 11,415   | Franco-Nevada Corp                                   | 2,053,444    | 1.43            | CAD 26,984  | Wheaton Precious Metals Corp             | 1,474,406    | 1.03            |
| CAD 4,643  | George Weston Ltd                                    | 548,570      | 0.38            | CAD 6,929   | WSP Global Inc                           | 1,002,626    | 0.70            |
| CAD 9,500  | GFI Environmental Inc Sub VT                         | 376,390      | 0.26            | CAD 56,800  | Yamana Gold Inc                          | 296,496      | 0.21            |
| CAD 12,049   | Gildan Activewear Inc                                | 551,121      | 0.38            |   |  |              |                 |
| CAD 16,740   | Great-West Lifeco Inc                                | 616,367      | 0.43            | Total Canada  |  | 142,981,096  | 99.41           |
| CAD 19,750   | Hydro One Ltd  | 591,710      | 0.41            | United States   |  |              |                 |
| CAD 6,564  | Ia Financial Corp Inc                                | 443,004      | 0.31            | CAD 7,535   | Brookfield Renewable Corp                | 392,423      | 0.28            |
| CAD 5,028  | IGM Financial Inc                                    | 220,025      | 0.15            | Total United States   |  | 392,423      | 0.28            |
| CAD 15,570   | Imperial Oil Ltd                                     | 588,235      | 0.41            | Total Common and Preferred Stocks   |  | 143,373,519  | 99.69           |
| CAD 9,503  | Intact Financial Corp                                | 1,600,400    | 1.11            | Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market              |  | 143,373,519  | 99.69           |
| CAD 22,914   | Inter Pipeline Ltd                                   | 461,717      | 0.32            |   |  |              |                 |
| CAD 36,200   | Ivanhoe Mines Ltd                                    | 323,990      | 0.23            |   |  |              |                 |
| CAD 12,758   | Keyera Corp  | 424,969      | 0.30            |   |  |              |                 |

**Schedule of Investments (continued)**  
 as at 30 June 2021 (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                   |                   | 143,373,519  | 99.69           |

Derivatives

Futures Contracts – 0.00%

| Description                           | Currency | Number of Contracts | Commitment | Unrealised Gain | % of Net Assets |
|---------------------------------------|----------|---------------------|------------|-----------------|-----------------|
| S&P/TSX 60 INDEX FUTURE, due 16/09/21 | CAD      | 2                   | 481,080    | 2,436           | 0.00            |
| Unrealised Gain on Futures Contracts  |          |                     |            | 2,436           | 0.00            |
| Total Futures Contracts               |          |                     |            | 2,436           | 0.00            |
| Other Net Assets/(Liabilities)        |          |                     |            | 452,987         | 0.31            |
| TOTAL NET ASSETS                      |          |                     |            | 143,828,942     | 100.00          |

The counterparty for futures contracts was Barclays Capital Inc. Collateral held for the futures contracts includes CAD 21,316 held as cash at Barclays Capital Inc.

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

## Schedule of Investments

as at 30 June 2021 (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 - 99.50%   |                                  |              |                 | Common and Preferred Stocks - 99.50% <i>(continued)</i>   |  |              |                 |
| Japan  |                                  |              |                 | Japan <i>(continued)</i>  |  |              |                 |
| JPY 2,200  | ABC-Mart Inc                     | 14,014,000   | 0.05            | JPY 19,500  | Hino Motors Ltd                        | 19,051,500   | 0.07            |
| JPY 27,100   | Acom Co Ltd                      | 13,116,400   | 0.05            | JPY 2,040   | Hirose Electric Co Ltd                 | 33,150,000   | 0.12            |
| JPY 12,500   | Advantest Corp                   | 125,125,000  | 0.46            | JPY 3,200   | Hisamitsu Pharmaceutical Co Inc        | 17,504,000   | 0.06            |
| JPY 40,800   | Aeon Co Ltd                      | 121,788,000  | 0.44            | JPY 6,600   | Hitachi Construction Machinery Co Ltd  | 22,407,000   | 0.08            |
| JPY 12,200   | AGC Inc                          | 56,852,000   | 0.21            | JPY 60,599  | Hitachi Ltd                            | 385,470,239  | 1.41            |
| JPY 9,100  | Aisin Seiki Co Ltd               | 43,225,000   | 0.16            | JPY 13,500  | Hitachi Metals Ltd                     | 28,674,000   | 0.10            |
| JPY 29,100   | Ajinomoto Co Inc                 | 83,924,400   | 0.31            | JPY 102,000   | Honda Motor Co Ltd                     | 362,100,000  | 1.32            |
| JPY 9,900  | ANA Holdings Inc                 | 25,858,800   | 0.09            | JPY 3,500   | Hoshizaki Corp                         | 33,040,000   | 0.12            |
| JPY 28,500   | Asahi Group Holdings Ltd         | 147,943,500  | 0.54            | JPY 23,300  | Hoya Corp                              | 343,209,000  | 1.25            |
| JPY 13,500   | Asahi Intecc Co Ltd              | 35,856,000   | 0.13            | JPY 17,400  | Hulic Co Ltd                           | 21,750,000   | 0.08            |
| JPY 78,200   | Asahi Kasei Corp                 | 95,443,100   | 0.35            | JPY 6,800   | Ibiden Co Ltd                          | 40,732,000   | 0.15            |
| JPY 116,400  | Astellas Pharma Inc              | 225,175,800  | 0.82            | JPY 13,430  | Idemitsu Kosan Co Ltd                  | 36,032,690   | 0.13            |
| JPY 8,000  | Azbil Corp                       | 36,840,000   | 0.13            | JPY 9,500   | Iida Group Holdings Co Ltd             | 27,170,000   | 0.10            |
| JPY 12,500   | Bandai Namco Holdings Inc        | 96,350,000   | 0.35            | JPY 66,200  | Inpex Corp                             | 54,879,800   | 0.20            |
| JPY 35,700   | Bridgestone Corp                 | 180,463,500  | 0.66            | JPY 33,900  | Isuzu Motors Ltd                       | 49,731,300   | 0.18            |
| JPY 14,600   | Brother Industries Ltd           | 32,368,200   | 0.12            | JPY 3,200   | Ito En Ltd                             | 21,088,000   | 0.08            |
| JPY 62,500   | Canon Inc                        | 157,062,500  | 0.57            | JPY 74,300  | ITOCHU Corp                            | 237,760,000  | 0.87            |
| JPY 10,600   | Capcom Co Ltd                    | 34,450,000   | 0.13            | JPY 6,500   | Itochu Techno-Solutions Corp           | 22,360,000   | 0.08            |
| JPY 12,300   | Casio Computer Co Ltd            | 22,841,100   | 0.08            | JPY 9,400   | Japan Airlines Co Ltd                  | 22,569,400   | 0.08            |
| JPY 9,000  | Central Japan Railway Co         | 151,650,000  | 0.55            | JPY 32,000  | Japan Exchange Group Inc               | 79,040,000   | 0.29            |
| JPY 33,400   | Chiba Bank Ltd                   | 22,344,600   | 0.08            | JPY 25,600  | Japan Post Bank Co Ltd                 | 23,884,800   | 0.09            |
| JPY 40,800   | Chubu Electric Power Co Inc      | 55,406,400   | 0.20            | JPY 98,900  | Japan Post Holdings Co Ltd             | 90,028,670   | 0.33            |
| JPY 42,000   | Chugai Pharmaceutical Co Ltd     | 184,884,000  | 0.67            | JPY 14,300  | Japan Post Insurance Co Ltd            | 29,372,200   | 0.11            |
| JPY 70,200   | Concordia Financial Group Ltd    | 28,571,400   | 0.10            | JPY 77  | Japan Real Estate Investment Corp REIT | 52,591,000   | 0.19            |
| JPY 1,200  | Cosmos Pharmaceutical Corp       | 19,560,000   | 0.07            | JPY 451   | Japan Retail Fund Investment Corp REIT | 54,300,400   | 0.20            |
| JPY 26,000   | CyberAgent Inc                   | 62,010,000   | 0.23            | JPY 75,000  | Japan Tobacco Inc                      | 157,387,500  | 0.57            |
| JPY 14,800   | Dai Nippon Printing Co Ltd       | 34,765,200   | 0.13            | JPY 30,200  | JFE Holdings Inc                       | 39,290,200   | 0.14            |
| JPY 6,500  | Daifuku Co Ltd                   | 65,585,000   | 0.24            | JPY 13,100  | JSR Corp                               | 44,016,000   | 0.16            |
| JPY 63,600   | Dai-ichi Life Holdings Inc       | 129,362,400  | 0.47            | JPY 192,100   | JXTG Holdings Inc                      | 89,307,290   | 0.33            |
| JPY 106,400  | Daiichi Sankyo Co Ltd            | 254,774,800  | 0.93            | JPY 27,900  | Kajima Corp                            | 39,255,300   | 0.14            |
| JPY 15,600   | Daikin Industries Ltd            | 322,764,000  | 1.18            | JPY 8,300   | Kakaku.com Inc                         | 27,846,500   | 0.10            |
| JPY 4,200  | Daito Trust Construction Co Ltd  | 51,030,000   | 0.19            | JPY 44,400  | Kansai Electric Power Co Inc           | 47,041,800   | 0.17            |
| JPY 35,300   | Daiwa House Industry Co Ltd      | 117,725,500  | 0.43            | JPY 11,600  | Kansai Paint Co Ltd                    | 32,839,600   | 0.12            |
| JPY 120  | Daiwa House REIT Investment Corp | 39,300,000   | 0.14            | JPY 30,100  | Kao Corp                               | 205,733,500  | 0.75            |
| JPY 93,000   | Daiwa Securities Group Inc       | 56,739,300   | 0.21            | JPY 100,900   | KDDI Corp                              | 349,618,500  | 1.27            |
| JPY 27,100   | Denso Corp                       | 205,390,900  | 0.75            | JPY 6,600   | Keio Corp                              | 43,098,000   | 0.16            |
| JPY 13,900   | Dentsu Group Inc                 | 55,252,500   | 0.20            | JPY 8,200   | Keisei Electric Railway Co Ltd         | 29,069,000   | 0.11            |
| JPY 1,800  | Disco Corp                       | 61,110,000   | 0.22            | JPY 12,200  | Keyence Corp                           | 684,054,000  | 2.49            |
| JPY 18,900   | East Japan Railway Co            | 149,820,300  | 0.55            | JPY 9,000   | Kikkoman Corp                          | 65,970,000   | 0.24            |
| JPY 14,800   | Eisai Co Ltd                     | 161,690,000  | 0.59            | JPY 11,000  | Kintetsu Group Holdings Co Ltd         | 42,900,000   | 0.16            |
| JPY 11,975   | FANUC Corp                       | 320,870,125  | 1.17            | JPY 51,300  | Kirin Holdings Co Ltd                  | 111,115,800  | 0.41            |
| JPY 3,600  | Fast Retailing Co Ltd            | 301,068,000  | 1.10            | JPY 3,400   | Kobayashi Pharmaceutical Co Ltd        | 32,266,000   | 0.12            |
| JPY 7,800  | Fuji Electric Co Ltd             | 40,482,000   | 0.15            | JPY 8,800   | Kobe Bussan Co Ltd                     | 30,800,000   | 0.11            |
| JPY 22,500   | FUJIFILM Holdings Corp           | 185,377,500  | 0.68            | JPY 3,900   | Koei Tecmo Holdings Co Ltd             | 21,138,000   | 0.08            |
| JPY 12,300   | Fujitsu Ltd                      | 255,840,000  | 0.93            | JPY 6,500   | Koito Manufacturing Co Ltd             | 44,915,000   | 0.16            |
| JPY 254  | GLP J REIT                       | 48,666,400   | 0.18            | JPY 54,700  | Komatsu Ltd                            | 150,999,350  | 0.55            |
| JPY 2,600  | GMO Payment Gateway Inc          | 37,622,000   | 0.14            | JPY 6,100   | Konami Holdings Corp                   | 40,687,000   | 0.15            |
| JPY 13,700   | Hakuhodo DY Holdings Inc         | 23,618,800   | 0.09            | JPY 2,100   | Kose Corp                              | 36,708,000   | 0.13            |
| JPY 8,800  | Hamamatsu Photonics KK           | 58,960,000   | 0.22            | JPY 64,100  | Kubota Corp                            | 144,032,700  | 0.53            |
| JPY 14,800   | Hankyu Hanshin Holdings Inc      | 50,690,000   | 0.19            | JPY 6,400   | Kurita Water Industries Ltd            | 34,112,000   | 0.12            |
| JPY 2,600  | Harmonic Drive Systems Inc       | 15,912,000   | 0.06            |   |  |              |                 |
| JPY 1,400  | Hikari Tsushin Inc               | 27,314,000   | 0.10            |   |  |              |                 |

## Schedule of Investments (continued) as at 30 June 2021 (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 - 99.50% (continued)   |                                       |              |                 | Common and Preferred Stocks - 99.50% (continued)   |   |              |                 |
| Japan (continued)  |                                       |              |                 | Japan (continued)  |   |              |                 |
| JPY 20,000   | Kyocera Corp                          | 137,360,000  | 0.50            | JPY 10,400   | Nippon Yusen KK                         | 58,552,000   | 0.21            |
| JPY 17,100   | Kyowa Kirin Co Ltd                    | 67,374,000   | 0.25            | JPY 8,000  | Nissan Chemical Corp                    | 43,520,000   | 0.16            |
| JPY 4,700  | Lasertec Corp                         | 101,473,000  | 0.37            | JPY 144,500  | Nissan Motor Co Ltd                     | 79,662,850   | 0.29            |
| JPY 3,400  | Lawson Inc                            | 17,476,000   | 0.06            | JPY 13,000   | Nisshin Seifun Group Inc                | 21,125,000   | 0.08            |
| JPY 13,300   | Lion Corp                             | 25,030,600   | 0.09            | JPY 3,800  | Nissin Foods Holdings Co Ltd            | 30,400,000   | 0.11            |
| JPY 17,200   | LIXIL Group Corp                      | 49,415,600   | 0.18            | JPY 5,000  | Nitori Holdings Co Ltd                  | 98,300,000   | 0.36            |
| JPY 27,600   | M3 Inc                                | 223,918,800  | 0.82            | JPY 9,400  | Nitto Denko Corp                        | 77,926,000   | 0.28            |
| JPY 13,900   | Makita Corp                           | 72,697,000   | 0.27            | JPY 191,600  | Nomura Holdings Inc                     | 108,790,480  | 0.40            |
| JPY 97,500   | Marubeni Corp                         | 94,194,750   | 0.34            | JPY 7,200  | Nomura Real Estate Holdings Inc         | 20,289,600   | 0.07            |
| JPY 33,800   | Mazda Motor Corp                      | 35,287,200   | 0.13            | JPY 263  | Nomura Real Estate Master Fund Inc REIT | 46,840,300   | 0.17            |
| JPY 5,100  | McDonald's Holdings Co Japan Ltd      | 24,990,000   | 0.09            | JPY 21,900   | Nomura Research Institute Ltd           | 80,482,500   | 0.29            |
| JPY 10,700   | Medipal Holdings Corp                 | 22,705,400   | 0.08            | JPY 24,300   | NSK Ltd                                 | 22,817,700   | 0.08            |
| JPY 7,900  | MEIJI Holdings Co Ltd                 | 52,535,000   | 0.19            | JPY 40,100   | NTT Data Corp                           | 69,493,300   | 0.25            |
| JPY 6,600  | Mercari Inc                           | 38,940,000   | 0.14            | JPY 39,800   | Obayashi Corp                           | 35,143,400   | 0.13            |
| JPY 23,000   | MINEBEA MITSUMI Inc                   | 67,597,000   | 0.25            | JPY 4,400  | Obic Co Ltd                             | 91,124,000   | 0.33            |
| JPY 17,800   | MISUMI Group Inc                      | 66,928,000   | 0.24            | JPY 19,000   | Odakyu Electric Railway Co Ltd          | 53,314,000   | 0.19            |
| JPY 79,600   | Mitsubishi Chemical Holdings Corp     | 74,306,600   | 0.27            | JPY 52,900   | Oji Holdings Corp                       | 33,750,200   | 0.12            |
| JPY 79,000   | Mitsubishi Corp                       | 239,212,000  | 0.87            | JPY 72,800   | Olympus Corp                            | 160,742,400  | 0.59            |
| JPY 114,100  | Mitsubishi Electric Corp              | 183,986,250  | 0.67            | JPY 11,600   | Omron Corp                              | 102,196,000  | 0.37            |
| JPY 73,800   | Mitsubishi Estate Co Ltd              | 132,581,700  | 0.48            | JPY 23,700   | Ono Pharmaceutical Co Ltd               | 58,752,300   | 0.21            |
| JPY 9,500  | Mitsubishi Gas Chemical Co Inc        | 22,382,000   | 0.08            | JPY 2,500  | Oracle Corp Japan                       | 21,250,000   | 0.08            |
| JPY 20,500   | Mitsubishi Heavy Industries Ltd       | 67,014,500   | 0.24            | JPY 12,500   | Oriental Land Co Ltd                    | 197,875,000  | 0.72            |
| JPY 765,200  | Mitsubishi UFJ Financial Group Inc    | 459,196,520  | 1.67            | JPY 76,300   | ORIX Corp                               | 143,024,350  | 0.52            |
| JPY 39,900   | Mitsubishi UFJ Lease & Finance Co Ltd | 23,740,500   | 0.09            | JPY 172  | Orix JREIT Inc                          | 36,773,600   | 0.13            |
| JPY 96,600   | Mitsui & Co Ltd                       | 241,548,300  | 0.88            | JPY 24,200   | Osaka Gas Co Ltd                        | 50,069,800   | 0.18            |
| JPY 11,420   | Mitsui Chemicals Inc                  | 43,795,700   | 0.16            | JPY 7,400  | Otsuka Corp                             | 43,142,000   | 0.16            |
| JPY 57,300   | Mitsui Fudosan Co Ltd                 | 147,432,900  | 0.54            | JPY 24,400   | Otsuka Holdings Co Ltd                  | 112,410,800  | 0.41            |
| JPY 5,600  | Miura Co Ltd                          | 26,964,000   | 0.10            | JPY 26,500   | Pan Pacific International Holdings Corp | 61,109,000   | 0.22            |
| JPY 150,879  | Mizuho Financial Group Inc            | 239,520,413  | 0.87            | JPY 138,000  | Panasonic Corp                          | 177,399,000  | 0.65            |
| JPY 16,200   | MonotaRO Co Ltd                       | 42,606,000   | 0.16            | JPY 6,000  | PeptiDream Inc                          | 32,700,000   | 0.12            |
| JPY 27,700   | MS&AD Insurance Group Holdings Inc    | 88,861,600   | 0.32            | JPY 10,200   | Persol Holdings Co Ltd                  | 22,389,000   | 0.08            |
| JPY 35,900   | Murata Manufacturing Co Ltd           | 304,503,800  | 1.11            | JPY 6,800  | Pigeon Corp                             | 21,284,000   | 0.08            |
| JPY 7,400  | Nabtesco Corp                         | 31,080,000   | 0.11            | JPY 6,200  | Pola Orbis Holdings Inc                 | 18,190,800   | 0.07            |
| JPY 15,300   | NEC Corp                              | 87,516,000   | 0.32            | JPY 55,492   | Rakuten Inc                             | 69,586,968   | 0.25            |
| JPY 30,400   | Nexon Co Ltd                          | 75,270,400   | 0.27            | JPY 84,900   | Recruit Holdings Co Ltd                 | 464,403,000  | 1.69            |
| JPY 16,900   | NGK Insulators Ltd                    | 31,501,600   | 0.12            | JPY 78,900   | Renesas Electronics Corp                | 94,758,900   | 0.35            |
| JPY 4,700  | NH Foods Ltd                          | 20,304,000   | 0.07            | JPY 137,700  | Resona Holdings Inc                     | 58,825,440   | 0.21            |
| JPY 28,000   | Nidec Corp                            | 360,500,000  | 1.31            | JPY 41,900   | Ricoh Co Ltd                            | 52,249,300   | 0.19            |
| JPY 19,000   | Nihon M&A Center Inc                  | 54,739,000   | 0.20            | JPY 2,200  | Rinnai Corp                             | 23,254,000   | 0.09            |
| JPY 7,000  | Nintendo Co Ltd                       | 452,340,000  | 1.65            | JPY 5,600  | Rohm Co Ltd                             | 57,512,000   | 0.21            |
| JPY 92   | Nippon Building Fund Inc REIT         | 63,756,000   | 0.23            | JPY 15,200   | Ryohin Keikaku Co Ltd                   | 35,416,000   | 0.13            |
| JPY 4,700  | Nippon Express Co Ltd                 | 39,762,000   | 0.15            | JPY 21,700   | Santen Pharmaceutical Co Ltd            | 33,201,000   | 0.12            |
| JPY 44,200   | Nippon Paint Holdings Co Ltd          | 66,653,600   | 0.24            | JPY 15,742   | SBI Holdings Inc                        | 41,369,976   | 0.15            |
| JPY 128  | Nippon Prologis REIT Inc              | 45,248,000   | 0.17            | JPY 3,000  | SCSK Corp                               | 19,860,000   | 0.07            |
| JPY 3,100  | Nippon Shinyaku Co Ltd                | 27,311,000   | 0.10            | JPY 13,100   | Secom Co Ltd                            | 110,616,400  | 0.40            |
| JPY 53,300   | Nippon Steel Corp                     | 99,857,550   | 0.36            | JPY 17,800   | Seiko Epson Corp                        | 34,781,200   | 0.13            |
| JPY 80,500   | Nippon Telegraph & Telephone Corp     | 233,007,250  | 0.85            | JPY 24,600   | Sekisui Chemical Co Ltd                 | 46,715,400   | 0.17            |
|  |                                       |              |                 | JPY 38,400   | Sekisui House Ltd                       | 87,494,400   | 0.32            |
|  |                                       |              |                 | JPY 47,100   | Seven & i Holdings Co Ltd               | 249,488,700  | 0.91            |
|  |                                       |              |                 | JPY 20,600   | SG Holdings Co Ltd                      | 60,007,800   | 0.22            |
|  |                                       |              |                 | JPY 13,500   | Sharp Corp                              | 24,745,500   | 0.09            |



## Schedule of Investments (continued) as at 30 June 2021 (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 - 99.50% (continued)   |                                       |              |                 | Common and Preferred Stocks - 99.50% (continued)  |                                   |               |                 |
| Japan (continued)  |                                       |              |                 | Japan (continued)   |                                   |               |                 |
| JPY 14,700   | Shimadzu Corp                         | 63,136,500   | 0.23            | JPY 11,300  | Tobu Railway Co Ltd               | 32,453,600    | 0.12            |
| JPY 4,600  | Shimano Inc                           | 121,210,000  | 0.44            | JPY 6,800   | Toho Co Ltd                       | 31,144,000    | 0.11            |
| JPY 33,300   | Shimizu Corp                          | 28,371,600   | 0.10            | JPY 4,399   | Toho Gas Co Ltd                   | 23,930,560    | 0.09            |
| JPY 22,200   | Shin-Etsu Chemical Co Ltd             | 412,476,000  | 1.50            | JPY 25,100  | Tohoku Electric Power Co Inc      | 21,837,000    | 0.08            |
| JPY 16,600   | Shionogi & Co Ltd                     | 96,130,600   | 0.35            | JPY 39,500  | Tokio Marine Holdings Inc         | 201,766,000   | 0.74            |
| JPY 25,000   | Shiseido Co Ltd                       | 204,275,000  | 0.74            | JPY 2,200   | Tokyo Century Corp                | 13,134,000    | 0.05            |
| JPY 28,800   | Shizuoka Bank Ltd                     | 24,739,200   | 0.09            | JPY 9,300   | Tokyo Electron Ltd                | 447,144,000   | 1.63            |
| JPY 3,600  | SMC Corp                              | 236,340,000  | 0.86            | JPY 24,300  | Tokyo Gas Co Ltd                  | 50,957,100    | 0.19            |
| JPY 179,600  | Softbank Corp                         | 261,048,600  | 0.95            | JPY 32,200  | Tokyu Corp                        | 48,654,200    | 0.18            |
| JPY 78,500   | SoftBank Group Corp                   | 610,337,500  | 2.22            | JPY 15,700  | Toppan Printing Co Ltd            | 28,024,500    | 0.10            |
| JPY 4,400  | Sohgo Security Services Co Ltd        | 22,264,000   | 0.08            | JPY 86,200  | Toray Industries Inc              | 63,710,420    | 0.23            |
| JPY 19,800   | Sompo Holdings Inc                    | 81,298,800   | 0.30            | JPY 25,600  | Toshiba Corp                      | 123,008,000   | 0.45            |
| JPY 79,000   | Sony Corp                             | 854,385,000  | 3.11            | JPY 15,800  | Tosoh Corp                        | 30,272,800    | 0.11            |
| JPY 5,500  | Square Enix Holdings Co Ltd           | 30,305,000   | 0.11            | JPY 9,100   | TOTO Ltd                          | 52,325,000    | 0.19            |
| JPY 8,000  | Stanley Electric Co Ltd               | 25,720,000   | 0.09            | JPY 5,600   | Toyo Suisan Kaisha Ltd            | 23,940,000    | 0.09            |
| JPY 38,300   | Subaru Corp                           | 83,934,450   | 0.31            | JPY 9,100   | Toyota Industries Corp            | 87,451,000    | 0.32            |
| JPY 16,900   | SUMCO Corp                            | 46,052,500   | 0.17            | JPY 132,900   | Toyota Motor Corp                 | 1,290,459,000 | 4.70            |
| JPY 96,300   | Sumitomo Chemical Co Ltd              | 56,720,700   | 0.21            | JPY 13,600  | Toyota Tsusho Corp                | 71,400,000    | 0.26            |
| JPY 70,200   | Sumitomo Corp                         | 104,457,600  | 0.38            | JPY 8,500   | Trend Micro Inc                   | 49,470,000    | 0.18            |
| JPY 11,200   | Sumitomo Dainippon Pharma Co Ltd      | 26,073,600   | 0.10            | JPY 2,600   | Tsuruha Holdings Inc              | 33,566,000    | 0.12            |
| JPY 46,900   | Sumitomo Electric Industries Ltd      | 76,869,100   | 0.28            | JPY 25,200  | Unicharm Corp                     | 112,644,000   | 0.41            |
| JPY 15,400   | Sumitomo Metal Mining Co Ltd          | 66,605,000   | 0.24            | JPY 195   | United Urban Investment Corp REIT | 31,336,500    | 0.11            |
| JPY 81,700   | Sumitomo Mitsui Financial Group Inc   | 312,911,000  | 1.14            | JPY 14,400  | USS Co Ltd                        | 27,907,200    | 0.10            |
| JPY 20,999   | Sumitomo Mitsui Trust Holdings Inc    | 74,084,472   | 0.27            | JPY 5,800   | Welcia Holdings Co Ltd            | 21,054,000    | 0.08            |
| JPY 19,300   | Sumitomo Realty & Development Co Ltd  | 76,621,000   | 0.28            | JPY 10,100  | West Japan Railway Co             | 63,973,400    | 0.23            |
| JPY 9,100  | Suntory Beverage & Food Ltd           | 38,038,000   | 0.14            | JPY 8,100   | Yakult Honsha Co Ltd              | 50,949,000    | 0.19            |
| JPY 23,000   | Suzuki Motor Corp                     | 108,123,000  | 0.39            | JPY 42,100  | Yamada Denki Co Ltd               | 21,597,300    | 0.08            |
| JPY 10,500   | Systemex Corp                         | 138,600,000  | 0.51            | JPY 8,600   | Yamaha Corp                       | 51,858,000    | 0.19            |
| JPY 34,800   | T&D Holdings Inc                      | 49,972,800   | 0.18            | JPY 18,100  | Yamaha Motor Co Ltd               | 54,662,000    | 0.20            |
| JPY 12,300   | Taisei Corp                           | 44,772,000   | 0.16            | JPY 18,800  | Yamato Holdings Co Ltd            | 59,408,000    | 0.22            |
| JPY 2,300  | Taisho Pharmaceutical Holdings Co Ltd | 13,685,000   | 0.05            | JPY 14,900  | Yaskawa Electric Corp             | 80,907,000    | 0.30            |
| JPY 10,100   | Taiyo Nippon Sanso Corp               | 22,997,700   | 0.08            | JPY 14,500  | Yokogawa Electric Corp            | 24,070,000    | 0.09            |
| JPY 98,681   | Takeda Pharmaceutical Co Ltd          | 366,994,639  | 1.34            | JPY 165,300   | Z Holding Corp                    | 92,039,040    | 0.34            |
| JPY 8,100  | TDK Corp                              | 109,269,000  | 0.40            | JPY 7,400   | ZOZO Inc                          | 27,935,000    | 0.10            |
| JPY 40,300   | Terumo Corp                           | 181,430,600  | 0.66            | <b>Total Japan</b>  | <b>27,297,782,742</b>             | <b>99.50</b>  |                 |
| JPY 7,600  | THK Co Ltd                            | 25,194,000   | 0.09            | <b>Total Common and Preferred Stocks</b>  | <b>27,297,782,742</b>             | <b>99.50</b>  |                 |
| JPY 14,400   | TIS Inc                               | 40,852,800   | 0.15            | <b>Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market</b> | <b>27,297,782,742</b>             | <b>99.50</b>  |                 |
|  |                                       |              |                 | <b>TOTAL INVESTMENTS</b>  | <b>27,297,782,742</b>             | <b>99.50</b>  |                 |

### Derivatives

#### Futures Contracts – (0.00)%

| Description                          | Currency | Number of Contracts | Commitment         | Unrealised Loss    | % of Net Assets |
|--------------------------------------|----------|---------------------|--------------------|--------------------|-----------------|
| TOPIX INDEX FUTURE, due 09/09/21     | JPY      | 7                   | 136,010,000        | (1,154,060)        | (0.00)          |
| Unrealised Loss on Futures Contracts |          |                     | 136,010,000        | (1,154,060)        | (0.00)          |
| <b>Total Futures Contracts</b>       |          |                     | <b>136,010,000</b> | <b>(1,154,060)</b> | <b>(0.00)</b>   |

## Schedule of Investments *(continued)*

as at 30 June 2021 (Expressed in Japanese Yen)

Derivatives *(continued)*

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

|                                |                       |               |
|--------------------------------|-----------------------|---------------|
| Other Net Assets/(Liabilities) | 138,140,095           | 0.50          |
| <b>TOTAL NET ASSETS</b>        | <b>27,434,768,777</b> | <b>100.00</b> |

The counterparty for futures contracts was Barclays Capital Inc. Collateral held for the futures contracts includes JPY 4,949,526 held as cash at Barclays Capital Inc.



## Schedule of Investments

as at 30 June 2021 (Expressed in British Pound)

| Quantity   | Description                             | Market Value | % of Net Assets | Quantity  | Description                       | Market Value | % of Net Assets |
|--|---|--------------|-----------------|---|-----------------------------------|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market |   |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |                                   |              |                 |
| Corporate Bonds - 0.00%  |   |              |                 | Common and Preferred Stocks - 92.65% <i>(continued)</i>   |                                   |              |                 |
| United Kingdom   |   |              |                 | United Kingdom <i>(continued)</i>   |                                   |              |                 |
| GBP 1,000  | National Grid Gas PLC, 4.188%, 14/12/22 | 1,921        | 0.00            | GBP 217,350   | Diageo PLC                        | 7,522,484    | 4.36            |
| <b>Total United Kingdom</b>  |   |              |                 | GBP 120,739   | Direct Line Insurance Group PLC   | 344,106      | 0.20            |
| <b>Total Corporate Bonds</b>   |   |              |                 | GBP 45,118  | Evraz PLC                         | 267,099      | 0.16            |
| Common and Preferred Stocks - 92.65%   |   |              |                 | GBP 85,236  | Experian PLC                      | 2,374,675    | 1.38            |
| Chile  |   |              |                 | GBP 20,963  | Ferguson PLC                      | 2,106,782    | 1.22            |
| GBP 36,955   | Antofagasta PLC                         | 530,489      | 0.31            | GBP 467,378   | GlaxoSmithKline PLC               | 6,633,963    | 3.85            |
| <b>Total Chile</b>   |   |              |                 | GBP 34,794  | Halma PLC                         | 936,654      | 0.54            |
| Ireland  |   |              |                 | GBP 33,377  | Hargreaves Lansdown PLC           | 530,361      | 0.31            |
| GBP 9,239  | DCC PLC                                 | 546,764      | 0.32            | GBP 1,893,652   | HSBC Holdings PLC                 | 7,902,210    | 4.58            |
| <b>Total Ireland</b>   |   |              |                 | GBP 88,162  | Imperial Brands PLC               | 1,372,682    | 0.80            |
| Isle Of Man  |   |              |                 | GBP 138,618   | Informa PLC                       | 695,308      | 0.40            |
| GBP 53,583   | GVC Holdings PLC                        | 935,291      | 0.54            | GBP 16,768  | InterContinental Hotels Group PLC | 806,541      | 0.47            |
| <b>Total Isle Of Man</b>   |   |              |                 | GBP 14,882  | Intertek Group PLC                | 822,975      | 0.48            |
| Jordan   |   |              |                 | GBP 157,430   | J Sainsbury PLC                   | 427,895      | 0.25            |
| GBP 16,585   | Hikma Pharmaceuticals PLC               | 405,669      | 0.24            | GBP 49,080  | JD Sports Fashion PLC             | 451,045      | 0.26            |
| <b>Total Jordan</b>  |   |              |                 | GBP 18,130  | Johnson Matthey PLC               | 557,135      | 0.32            |
| Netherlands  |   |              |                 | GBP 196,196   | Kingfisher PLC                    | 715,134      | 0.41            |
| GBP 382,797  | Royal Dutch Shell PLC                   | 5,538,307    | 3.21            | GBP 66,756  | Land Securities Group PLC REIT    | 450,870      | 0.26            |
| GBP 342,651  | Royal Dutch Shell PLC                   | 4,793,688    | 2.78            | GBP 556,119   | Legal & General Group PLC         | 1,432,563    | 0.83            |
| <b>Total Netherlands</b>   |   |              |                 | GBP 6,584,315   | Lloyds Banking Group PLC          | 3,074,217    | 1.78            |
| South Africa   |   |              |                 | GBP 30,158  | London Stock Exchange Group PLC   | 2,403,593    | 1.39            |
| GBP 44,655   | Mondi PLC                               | 848,892      | 0.49            | GBP 242,892   | M&G PLC                           | 555,980      | 0.32            |
| <b>Total South Africa</b>  |   |              |                 | GBP 449,488   | Melrose Industries PLC            | 697,156      | 0.40            |
| Switzerland  |   |              |                 | GBP 328,867   | National Grid PLC                 | 3,028,207    | 1.76            |
| GBP 18,924   | Coca-Cola HBC AG                        | 494,673      | 0.28            | GBP 12,550  | Next PLC                          | 985,928      | 0.57            |
| GBP 929,098  | Glencore PLC                            | 2,875,094    | 1.67            | GBP 44,711  | Ocado Group PLC                   | 895,561      | 0.52            |
| <b>Total Switzerland</b>   |   |              |                 | GBP 70,328  | Pearson PLC                       | 583,722      | 0.34            |
| United Kingdom   |   |              |                 | GBP 29,256  | Persimmon PLC                     | 865,392      | 0.50            |
| GBP 91,302   | 3i Group PLC                            | 1,070,972    | 0.62            | GBP 57,365  | Phoenix Group Holdings PLC        | 388,017      | 0.23            |
| GBP 18,093   | Admiral Group PLC                       | 568,844      | 0.33            | GBP 242,369   | Prudential PLC                    | 3,328,938    | 1.93            |
| GBP 120,409  | Anglo American PLC                      | 3,458,749    | 2.01            | GBP 66,195  | Reckitt Benckiser Group PLC       | 4,234,494    | 2.46            |
| GBP 41,863   | Ashtead Group PLC                       | 2,245,531    | 1.30            | GBP 179,596   | RELX PLC                          | 3,446,447    | 2.00            |
| GBP 32,891   | Associated British Foods PLC            | 728,865      | 0.42            | GBP 170,833   | Rentokil Initial PLC              | 845,623      | 0.49            |
| GBP 121,992  | AstraZeneca PLC                         | 10,592,565   | 6.14            | GBP 104,395   | Rio Tinto PLC                     | 6,210,459    | 3.60            |
| GBP 90,562   | Auto Trader Group PLC                   | 573,620      | 0.33            | GBP 769,011   | Rolls-Royce Holdings PLC          | 760,706      | 0.44            |
| GBP 11,066   | AVEVA Group PLC                         | 410,327      | 0.24            | GBP 445,067   | Royal Bank of Scotland Group PLC  | 904,376      | 0.52            |
| GBP 365,789  | Aviva PLC                               | 1,484,738    | 0.86            | GBP 101,658   | Sage Group PLC                    | 695,544      | 0.40            |
| GBP 299,250  | BAE Systems PLC                         | 1,562,085    | 0.91            | GBP 11,888  | Schroders PLC                     | 417,625      | 0.24            |
| GBP 1,611,801  | Barclays PLC                            | 2,758,114    | 1.60            | GBP 111,759   | Segro PLC REIT                    | 1,223,202    | 0.71            |
| GBP 94,450   | Barratt Developments PLC                | 656,616      | 0.38            | GBP 22,396  | Severn Trent PLC                  | 560,124      | 0.33            |
| GBP 11,090   | Berkeley Group Holdings PLC             | 509,586      | 0.30            | GBP 81,665  | Smith & Nephew PLC                | 1,276,016    | 0.74            |
| GBP 1,891,132  | BP PLC                                  | 5,957,066    | 3.45            | GBP 37,031  | Smiths Group PLC                  | 588,793      | 0.34            |
| GBP 202,411  | British American Tobacco PLC            | 5,667,508    | 3.29            | GBP 6,771   | Spirax-Sarco Engineering PLC      | 921,872      | 0.53            |
| GBP 84,081   | British Land Co PLC REIT                | 416,117      | 0.24            | GBP 97,098  | SSE PLC                           | 1,456,956    | 0.85            |
| GBP 829,105  | BT Group PLC                            | 1,608,464    | 0.93            | GBP 49,786  | St James's Place PLC              | 735,339      | 0.43            |
| GBP 31,230   | Bunzl PLC                               | 746,085      | 0.43            | GBP 250,245   | Standard Chartered PLC            | 1,153,629    | 0.67            |
| GBP 37,253   | Burberry Group PLC                      | 769,647      | 0.45            | GBP 206,169   | Standard Life Aberdeen PLC        | 558,718      | 0.32            |
| GBP 166,052  | Compass Group PLC                       | 2,527,311    | 1.47            | GBP 343,368   | Taylor Wimpey PLC                 | 545,783      | 0.32            |
| GBP 12,808   | Croda International PLC                 | 943,693      | 0.55            | GBP 717,563   | Tesco PLC                         | 1,599,807    | 0.93            |
|  |   |              |                 | GBP 244,289   | Unilever PLC                      | 10,334,646   | 5.99            |

## Schedule of Investments *(continued)* as at 30 June 2021 (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 <i>(continued)</i> |                              |                    |                 | Other transferable securities              |               |              |                    |              |
| Common and Preferred Stocks - 92.65% <i>(continued)</i>   |                              |                    |                 | Common and Preferred Stocks - 2.43%        |               |              |                    |              |
| United Kingdom <i>(continued)</i>   |                              |                    |                 | Australia                                  |               |              |                    |              |
| GBP 63,424  | United Utilities Group PLC   | 618,003            | 0.36            | GBP 196,503                                | BHP Group PLC | 4,185,514    | 2.43               |              |
| GBP 2,491,328   | Vodafone Group PLC           | 3,022,977          | 1.75            | <b>Total Australia</b>                     |               |              | <b>4,185,514</b>   | <b>2.43</b>  |
| GBP 18,811  | Whitbread PLC                | 587,279            | 0.34            | <b>Total Common and Preferred Stocks</b>   |               |              | <b>4,185,514</b>   | <b>2.43</b>  |
| GBP 231,165   | Wm Morrison Supermarkets PLC | 570,284            | 0.33            | <b>Total Other transferable securities</b> |               |              | <b>4,185,514</b>   | <b>2.43</b>  |
| GBP 114,798   | WPP PLC                      | 1,118,362          | 0.65            | <b>TOTAL INVESTMENTS</b>                   |               |              | <b>163,957,062</b> | <b>95.08</b> |
| <b>Total United Kingdom</b>   |                              |                    |                 |  |               |              |                    |              |
|   |                              | <b>142,800,760</b> | <b>82.81</b>    |  |               |              |                    |              |
| <b>Total Common and Preferred Stocks</b>  |                              |                    |                 |  |               |              |                    |              |
|   |                              | <b>159,769,627</b> | <b>92.65</b>    |  |               |              |                    |              |
| <b>Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market</b>       |                              |                    |                 |  |               |              |                    |              |
|   |                              | <b>159,771,548</b> | <b>92.65</b>    |  |               |              |                    |              |

### Derivatives

#### Futures Contracts – (0.08)%

| Description                                 | Currency | Number of Contracts | Commitment       | Unrealised Loss    | % of Net Assets |
|---|----------|---------------------|------------------|--------------------|-----------------|
| FTSE 100 INDEX FUTURE, due 17/09/21         | GBP      | 119                 | 8,306,795        | (132,090)          | (0.08)          |
| <b>Unrealised Loss on Futures Contracts</b> |          |                     | <b>8,306,795</b> | <b>(132,090)</b>   | <b>(0.08)</b>   |
| <b>Total Futures Contracts</b>              |          |                     | <b>8,306,795</b> | <b>(132,090)</b>   | <b>(0.08)</b>   |
| <b>Other Net Assets/(Liabilities)</b>       |          |                     |                  | <b>8,615,356</b>   | <b>5.00</b>     |
| <b>TOTAL NET ASSETS</b>                     |          |                     |                  | <b>172,440,328</b> | <b>100.00</b>   |

The counterparty for futures contracts was Barclays Capital Inc. Collateral held for the futures contracts includes GBP 816,031 held as cash at Barclays Capital Inc.

## Schedule of Investments

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description                        | Market Value      | % of Net 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 - 99.96%   |                                    |                   |                 | Common and Preferred Stocks - 99.96% <i>(continued)</i>   |  |                  |                 |
| Argentina  |                                    |                   |                 | United Kingdom <i>(continued)</i>   |  |                  |                 |
| USD 2,200  | MercadoLibre Inc                   | 3,427,138         | 0.18            | USD 18,900  | Liberty Global PLC                       | 511,056          | 0.03            |
| <b>Total Argentina</b>   |                                    | <b>3,427,138</b>  | <b>0.18</b>     | USD 8,858   | Pentair PLC                              | 597,826          | 0.03            |
| Bermuda  |                                    |                   |                 | <b>Total United Kingdom</b>   |  |                  |                 |
| USD 24,584   | Arch Capital Group Ltd             | 957,301           | 0.05            |   |  | <b>6,863,419</b> | <b>0.35</b>     |
| USD 2,443  | Everest Re Group Ltd               | 615,660           | 0.03            | United States   |  |                  |                 |
| USD 19,780   | IHS Markit Ltd                     | 2,228,415         | 0.11            | USD 4,000   | 10X Genomics Inc                         | 783,280          | 0.04            |
| USD 2,298  | RenaissanceRe Holdings Ltd         | 341,988           | 0.02            | USD 29,226  | 3M Co                                    | 5,805,160        | 0.30            |
| <b>Total Bermuda</b>   |                                    | <b>4,143,364</b>  | <b>0.21</b>     | USD 90,437  | Abbott Laboratories                      | 10,484,361       | 0.54            |
| Canada   |                                    |                   |                 | USD 90,083  | AbbVie Inc                               | 10,146,949       | 0.52            |
| USD 5,967  | Lululemon Athletica Inc            | 2,177,776         | 0.11            | USD 2,500   | ABIOMED Inc                              | 780,275          | 0.04            |
| USD 13,000   | Waste Connections Inc              | 1,552,590         | 0.08            | USD 37,620  | Activision Blizzard Inc                  | 3,590,453        | 0.19            |
| <b>Total Canada</b>  |                                    | <b>3,730,366</b>  | <b>0.19</b>     | USD 23,963  | Adobe Inc                                | 14,033,691       | 0.73            |
| Ireland  |                                    |                   |                 | USD 2,593   | Advance Auto Parts Inc                   | 531,928          | 0.03            |
| USD 31,285   | Accenture PLC                      | 9,222,505         | 0.48            | USD 48,240  | Advanced Micro Devices Inc               | 4,531,183        | 0.23            |
| USD 3,000  | Allegion PLC                       | 417,900           | 0.02            | USD 26,539  | AES Corp                                 | 691,872          | 0.04            |
| USD 3,691  | Jazz Pharmaceuticals PLC           | 655,669           | 0.03            | USD 31,004  | Aflac Inc                                | 1,663,675        | 0.09            |
| USD 34,433   | Johnson Controls International PLC | 2,363,137         | 0.12            | USD 15,874  | Agilent Technologies Inc                 | 2,346,336        | 0.12            |
| USD 26,526   | Linde PLC                          | 7,668,667         | 0.40            | USD 30,946  | AGNC Investment Corp REIT                | 522,678          | 0.03            |
| USD 67,523   | Medtronic PLC                      | 8,381,630         | 0.43            | USD 11,554  | Air Products & Chemicals Inc             | 3,323,855        | 0.17            |
| USD 11,915   | Seagate Technology Holdings PLC    | 1,047,686         | 0.06            | USD 2,600   | Airbnb Inc                               | 398,164          | 0.02            |
| USD 12,581   | Trane Technologies PLC             | 2,316,665         | 0.12            | USD 6,517   | Akamai Technologies Inc                  | 759,882          | 0.04            |
| USD 10,196   | Willis Towers Watson PLC           | 2,345,284         | 0.12            | USD 6,528   | Albemarle Corp                           | 1,099,707        | 0.06            |
| <b>Total Ireland</b>   |                                    | <b>34,419,143</b> | <b>1.78</b>     | USD 6,400   | Alexandria Real Estate Equities Inc REIT | 1,164,416        | 0.06            |
| Israel   |                                    |                   |                 | USD 11,685  | Alexion Pharmaceuticals Inc              | 2,146,651        | 0.11            |
| USD 2,588  | Solaredge Technologies Inc         | 715,246           | 0.04            | USD 3,900   | Align Technology Inc                     | 2,382,900        | 0.12            |
| <b>Total Israel</b>  |                                    | <b>715,246</b>    | <b>0.04</b>     | USD 837   | Alleghany Corp                           | 558,338          | 0.03            |
| Jersey   |                                    |                   |                 | USD 14,282  | Alliant Energy Corp                      | 796,364          | 0.04            |
| USD 5,456  | Novocure Ltd                       | 1,210,250         | 0.06            | USD 15,185  | Allstate Corp                            | 1,980,731        | 0.10            |
| <b>Total Jersey</b>  |                                    | <b>1,210,250</b>  | <b>0.06</b>     | USD 18,767  | Ally Financial Inc                       | 935,347          | 0.05            |
| Netherlands  |                                    |                   |                 | USD 5,300   | Alnylam Pharmaceuticals Inc              | 898,456          | 0.05            |
| USD 13,800   | NXP Semiconductors NV              | 2,838,936         | 0.15            | USD 14,968  | Alphabet Inc                             | 37,514,598       | 1.94            |
| <b>Total Netherlands</b>   |                                    | <b>2,838,936</b>  | <b>0.15</b>     | USD 15,087  | Alphabet Inc                             | 36,839,286       | 1.91            |
| Sweden   |                                    |                   |                 | USD 6,150   | Altice USA Inc                           | 209,961          | 0.01            |
| USD 5,120  | Autoliv Inc                        | 500,531           | 0.03            | USD 95,245  | Altria Group Inc                         | 4,541,282        | 0.23            |
| <b>Total Sweden</b>  |                                    | <b>500,531</b>    | <b>0.03</b>     | USD 21,615  | Amazon.com Inc                           | 74,359,058       | 3.85            |
| Switzerland  |                                    |                   |                 | USD 500   | AMERCO                                   | 294,700          | 0.02            |
| USD 23,009   | Chubb Ltd                          | 3,657,050         | 0.19            | USD 11,176  | Ameren Corp                              | 894,527          | 0.05            |
| USD 6,559  | Garmin Ltd                         | 948,694           | 0.05            | USD 22,554  | American Electric Power Co Inc           | 1,907,843        | 0.10            |
| USD 16,904   | TE Connectivity Ltd                | 2,285,590         | 0.12            | USD 35,448  | American Express Co                      | 5,857,073        | 0.30            |
| <b>Total Switzerland</b>   |                                    | <b>6,891,334</b>  | <b>0.36</b>     | USD 4,400   | American Financial Group Inc             | 548,768          | 0.03            |
| United Kingdom   |                                    |                   |                 | USD 40,778  | American International Group Inc         | 1,941,033        | 0.10            |
| USD 78,900   | AMCOR PLC                          | 904,194           | 0.05            | USD 23,067  | American Tower Corp REIT                 | 6,231,319        | 0.32            |
| USD 8,643  | Aon PLC                            | 2,063,603         | 0.11            | USD 8,461   | American Water Works Co Inc              | 1,304,094        | 0.07            |
| USD 13,820   | Aptiv PLC                          | 2,174,301         | 0.11            | USD 6,178   | Ameriprise Financial Inc                 | 1,537,581        | 0.08            |
| USD 18,300   | Clarivate PLC                      | 503,799           | 0.02            | USD 6,922   | AmerisourceBergen Corp                   | 792,500          | 0.04            |
| USD 4,000  | Liberty Global PLC                 | 108,640           | 0.00            | USD 11,509  | AMETEK Inc                               | 1,536,452        | 0.08            |
|  |                                    |                   |                 | USD 28,513  | Amgen Inc                                | 6,950,044        | 0.36            |
|  |                                    |                   |                 | USD 29,778  | Amphenol Corp                            | 2,037,113        | 0.11            |
|  |                                    |                   |                 | USD 12,121  | Analog Devices Inc                       | 2,086,751        | 0.11            |
|  |                                    |                   |                 | USD 77,404  | Annaly Capital Management Inc REIT       | 687,348          | 0.04            |
|  |                                    |                   |                 | USD 4,376   | ANSYS Inc                                | 1,518,735        | 0.08            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description                        | Market Value | % of Net Assets | Quantity   | Description                                  | Market Value | % of Net Assets |
|--|------------------------------------|--------------|-----------------|--|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |                                    |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 |
| Common and Preferred Stocks - 99.96% (continued)   |                                    |              |                 | Common and Preferred Stocks - 99.96% (continued)   |  |              |                 |
| United States (continued)  |                                    |              |                 | United States (continued)  |  |              |                 |
| USD 11,922   | Anthem Inc                         | 4,551,820    | 0.24            | USD 9,000  | Caesars Entertainment Inc                    | 933,750      | 0.05            |
| USD 8,500  | AO Smith Corp                      | 612,510      | 0.03            | USD 5,441  | Camden Property Trust REIT                   | 721,857      | 0.04            |
| USD 6,300  | Apollo Global Management Inc       | 391,860      | 0.02            | USD 10,522   | Campbell Soup Co                             | 479,698      | 0.02            |
| USD 846,244  | Apple Inc                          | 115,901,578  | 6.00            | USD 23,251   | Capital One Financial Corp                   | 3,596,697    | 0.19            |
| USD 45,830   | Applied Materials Inc              | 6,526,192    | 0.34            | USD 11,589   | Cardinal Health Inc                          | 661,616      | 0.03            |
| USD 7,100  | Aramark                            | 264,475      | 0.01            | USD 11,400   | Carlyle Group Inc                            | 529,872      | 0.03            |
| USD 28,220   | Archer-Daniels-Midland Co          | 1,710,132    | 0.09            | USD 7,542  | CarMax Inc                                   | 974,049      | 0.05            |
| USD 3,200  | Arista Networks Inc                | 1,159,392    | 0.06            | USD 38,350   | Carnival Corp                                | 1,010,906    | 0.05            |
| USD 5,054  | Arrow Electronics Inc              | 575,297      | 0.03            | USD 36,817   | Carrier Global Corp                          | 1,789,306    | 0.09            |
| USD 9,300  | Arthur J Gallagher & Co            | 1,302,744    | 0.07            | USD 3,200  | Carvana Co                                   | 965,824      | 0.05            |
| USD 3,093  | Assurant Inc                       | 483,065      | 0.02            | USD 7,200  | Catalent Inc                                 | 778,464      | 0.04            |
| USD 358,490  | AT&T Inc                           | 10,317,342   | 0.53            | USD 27,485   | Caterpillar Inc                              | 5,981,561    | 0.31            |
| USD 7,200  | Athene Holding Ltd                 | 486,000      | 0.03            | USD 6,600  | Cboe Global Markets Inc                      | 785,730      | 0.04            |
| USD 6,800  | Atmos Energy Corp                  | 653,548      | 0.03            | USD 18,398   | CBRE Group Inc                               | 1,577,261    | 0.08            |
| USD 11,193   | Autodesk Inc                       | 3,267,237    | 0.17            | USD 6,900  | CDW Corp                                     | 1,205,085    | 0.06            |
| USD 22,065   | Automatic Data Processing Inc      | 4,382,550    | 0.23            | USD 5,211  | Celanese Corp                                | 789,988      | 0.04            |
| USD 1,107  | AutoZone Inc                       | 1,651,888    | 0.09            | USD 32,070   | Centene Corp                                 | 2,338,865    | 0.12            |
| USD 3,000  | Avalara Inc                        | 485,400      | 0.03            | USD 29,254   | CenterPoint Energy Inc                       | 717,308      | 0.04            |
| USD 7,507  | AvalonBay Communities Inc REIT     | 1,566,636    | 0.08            | USD 4,932  | Ceridian Hcm Holding Inc                     | 473,077      | 0.02            |
| USD 24,000   | Avantor Inc                        | 852,240      | 0.04            | USD 13,489   | Cerner Corp                                  | 1,054,300    | 0.05            |
| USD 4,887  | Avery Dennison Corp                | 1,027,443    | 0.05            | USD 7,110  | CF Industries Holdings Inc                   | 365,810      | 0.02            |
| USD 29,500   | Baker Hughes a GE Co               | 674,665      | 0.03            | USD 5,543  | CH Robinson Worldwide Inc                    | 519,213      | 0.03            |
| USD 15,492   | Ball Corp                          | 1,255,162    | 0.06            | USD 3,200  | Charles River Laboratories International Inc | 1,183,744    | 0.06            |
| USD 391,128  | Bank of America Corp               | 16,126,207   | 0.83            | USD 70,310   | Charles Schwab Corp                          | 5,119,271    | 0.26            |
| USD 44,899   | Bank of New York Mellon Corp       | 2,300,176    | 0.12            | USD 7,039  | Charter Communications Inc                   | 5,078,287    | 0.26            |
| USD 26,311   | Baxter International Inc           | 2,118,035    | 0.11            | USD 12,815   | Cheniere Energy Inc                          | 1,111,573    | 0.06            |
| USD 13,960   | Becton Dickinson and Co            | 3,394,932    | 0.18            | USD 97,372   | Chevron Corp                                 | 10,198,743   | 0.53            |
| USD 9,600  | Bentley Systems Inc                | 621,888      | 0.03            | USD 3,900  | Chewy Inc                                    | 310,869      | 0.02            |
| USD 68,485   | Berkshire Hathaway Inc             | 19,033,351   | 0.98            | USD 1,596  | Chipotle Mexican Grill Inc                   | 2,474,343    | 0.13            |
| USD 12,210   | Best Buy Co Inc                    | 1,403,906    | 0.07            | USD 11,426   | Church & Dwight Co Inc                       | 973,724      | 0.05            |
| USD 7,962  | Biogen Inc                         | 2,757,002    | 0.14            | USD 17,396   | Cigna Corp                                   | 4,124,070    | 0.21            |
| USD 8,378  | BioMarin Pharmaceutical Inc        | 699,060      | 0.04            | USD 5,966  | Cincinnati Financial Corp                    | 695,755      | 0.04            |
| USD 900  | Bio-Rad Laboratories Inc           | 579,861      | 0.03            | USD 4,400  | Cintas Corp                                  | 1,680,800    | 0.09            |
| USD 1,900  | Bio-Techne Corp                    | 855,494      | 0.04            | USD 211,752  | Cisco Systems Inc                            | 11,222,856   | 0.58            |
| USD 6,500  | Black Knight Inc                   | 506,870      | 0.03            | USD 103,576  | Citigroup Inc                                | 7,328,002    | 0.38            |
| USD 7,683  | BlackRock Inc                      | 6,722,395    | 0.35            | USD 22,400   | Citizens Financial Group Inc                 | 1,027,488    | 0.05            |
| USD 34,700   | Blackstone Group Inc               | 3,370,758    | 0.17            | USD 6,291  | Citrix Systems Inc                           | 737,746      | 0.04            |
| USD 2,011  | Booking Holdings Inc               | 4,400,249    | 0.23            | USD 6,339  | Clorox Co                                    | 1,140,449    | 0.06            |
| USD 5,800  | Booz Allen Hamilton Holdings Corp  | 494,044      | 0.03            | USD 9,800  | Cloudflare Inc                               | 1,037,232    | 0.05            |
| USD 12,383   | BorgWarner Inc                     | 601,071      | 0.03            | USD 17,787   | CME Group Inc                                | 3,782,939    | 0.20            |
| USD 500  | Boston Beer Co Inc                 | 510,400      | 0.03            | USD 12,726   | CMS Energy Corp                              | 751,852      | 0.04            |
| USD 8,400  | Boston Properties Inc REIT         | 962,556      | 0.05            | USD 204,697  | Coca-Cola Co                                 | 11,076,155   | 0.57            |
| USD 74,662   | Boston Scientific Corp             | 3,192,547    | 0.17            | USD 10,400   | Cognex Corp                                  | 874,120      | 0.05            |
| USD 114,687  | Bristol-Myers Squibb Co            | 7,663,385    | 0.40            | USD 25,024   | Cognizant Technology Solutions Corp          | 1,733,162    | 0.09            |
| USD 20,374   | Broadcom Inc                       | 9,715,138    | 0.50            | USD 40,654   | Colgate-Palmolive Co                         | 3,307,203    | 0.17            |
| USD 5,600  | Broadridge Financial Solutions Inc | 904,568      | 0.05            | USD 232,772  | Comcast Corp                                 | 13,272,659   | 0.69            |
| USD 14,200   | Brown & Brown Inc                  | 754,588      | 0.04            | USD 24,170   | Conagra Brands Inc                           | 879,305      | 0.05            |
| USD 15,707   | Brown-Forman Corp                  | 1,177,083    | 0.06            | USD 65,603   | ConocoPhillips                               | 3,995,223    | 0.21            |
| USD 8,254  | Bunge Ltd                          | 645,050      | 0.03            | USD 19,152   | Consolidated Edison Inc                      | 1,373,581    | 0.07            |
| USD 2,800  | Burlington Stores Inc              | 901,572      | 0.05            | USD 7,948  | Constellation Brands Inc                     | 1,858,958    | 0.10            |
| USD 200  | Cable One Inc                      | 382,562      | 0.02            | USD 2,933  | Cooper Cos Inc                               | 1,162,260    | 0.06            |
| USD 14,500   | Cadence Design Systems Inc         | 1,983,890    | 0.10            |  |  |              |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description                          | Market Value | % of Net Assets | Quantity   | Description                                | Market Value | % of Net Assets |
|--|--------------------------------------|--------------|-----------------|--|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |                                      |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 |
| Common and Preferred Stocks - 99.96% (continued)   |                                      |              |                 | Common and Preferred Stocks - 99.96% (continued)   |  |              |                 |
| United States (continued)  |                                      |              |                 | United States (continued)  |  |              |                 |
| USD 9,900  | Copart Inc                           | 1,305,117    | 0.07            | USD 6,100  | Enphase Energy Inc                         | 1,120,143    | 0.06            |
| USD 35,159   | Corning Inc                          | 1,438,003    | 0.07            | USD 10,796   | Entergy Corp                               | 1,076,361    | 0.06            |
| USD 40,396   | Corteva Inc                          | 1,791,563    | 0.09            | USD 31,235   | EOG Resources Inc                          | 2,606,248    | 0.13            |
| USD 19,000   | CoStar Group Inc                     | 1,573,580    | 0.08            | USD 2,600  | EPAM Systems Inc                           | 1,328,496    | 0.07            |
| USD 22,546   | Costco Wholesale Corp                | 8,920,776    | 0.46            | USD 5,593  | Equifax Inc                                | 1,339,579    | 0.07            |
| USD 3,200  | Coupa Software Inc                   | 838,752      | 0.04            | USD 4,392  | Equinix Inc REIT                           | 3,525,019    | 0.18            |
| USD 8,600  | CrowdStrike Holdings Inc             | 2,161,266    | 0.11            | USD 18,200   | Equitable Holdings Inc                     | 554,190      | 0.03            |
| USD 22,167   | Crown Castle International Corp REIT | 4,324,782    | 0.22            | USD 8,800  | Equity LifeStyle Properties Inc REIT       | 653,928      | 0.03            |
| USD 8,109  | Crown Holdings Inc                   | 828,821      | 0.04            | USD 16,841   | Equity Residential REIT                    | 1,296,757    | 0.07            |
| USD 118,707  | CSX Corp                             | 3,808,121    | 0.20            | USD 800  | Erie Indemnity Co                          | 154,680      | 0.01            |
| USD 7,304  | Cummins Inc                          | 1,780,788    | 0.09            | USD 15,700   | Essential Utilities Inc                    | 717,490      | 0.04            |
| USD 64,416   | CVS Health Corp                      | 5,374,871    | 0.28            | USD 2,780  | Essex Property Trust Inc REIT              | 834,028      | 0.04            |
| USD 32,752   | Danaher Corp                         | 8,789,327    | 0.45            | USD 11,550   | Estee Lauder Cos Inc                       | 3,673,824    | 0.19            |
| USD 7,463  | Darden Restaurants Inc               | 1,089,523    | 0.06            | USD 6,071  | Etsy Inc                                   | 1,249,655    | 0.06            |
| USD 11,000   | Datadog Inc                          | 1,144,880    | 0.06            | USD 11,400   | Evergy Inc                                 | 688,902      | 0.04            |
| USD 3,883  | DaVita Inc                           | 467,630      | 0.02            | USD 15,760   | Eversource Energy                          | 1,264,582    | 0.07            |
| USD 14,691   | Deere & Co                           | 5,181,663    | 0.27            | USD 7,400  | Exact Sciences Corp                        | 919,894      | 0.05            |
| USD 14,332   | Dell Technologies                    | 1,428,470    | 0.07            | USD 50,692   | Exelon Corp                                | 2,246,163    | 0.12            |
| USD 7,513  | Delta Air Lines Inc                  | 325,012      | 0.02            | USD 7,333  | Expedia Group Inc                          | 1,200,485    | 0.06            |
| USD 9,476  | DENTSPLY SIRONA Inc                  | 599,452      | 0.03            | USD 9,976  | Expeditors International of Washington Inc | 1,262,962    | 0.07            |
| USD 31,000   | Devon Energy Corp                    | 904,890      | 0.05            | USD 7,500  | Extra Space Storage Inc REIT               | 1,228,650    | 0.06            |
| USD 4,300  | DexCom Inc                           | 1,836,100    | 0.09            | USD 215,726  | Exxon Mobil Corp                           | 13,607,996   | 0.70            |
| USD 13,930   | Digital Realty Trust Inc REIT        | 2,095,908    | 0.11            | USD 3,583  | F5 Networks Inc                            | 668,803      | 0.03            |
| USD 15,636   | Discover Financial Services          | 1,849,582    | 0.10            | USD 121,461  | Facebook Inc                               | 42,233,204   | 2.18            |
| USD 7,900  | Discovery Inc                        | 242,372      | 0.01            | USD 1,700  | FactSet Research Systems Inc               | 570,537      | 0.03            |
| USD 14,246   | Discovery Inc                        | 412,849      | 0.02            | USD 1,200  | Fair Isaac Corp                            | 603,216      | 0.03            |
| USD 14,480   | DISH Network Corp                    | 605,264      | 0.03            | USD 27,970   | Fastenal Co                                | 1,454,440    | 0.08            |
| USD 8,800  | DocuSign Inc                         | 2,460,216    | 0.13            | USD 12,422   | FedEx Corp                                 | 3,705,855    | 0.19            |
| USD 11,843   | Dollar General Corp                  | 2,562,707    | 0.13            | USD 16,818   | Fidelity National Financial                | 730,910      | 0.04            |
| USD 13,654   | Dollar Tree Inc                      | 1,358,573    | 0.07            | USD 30,788   | Fidelity National Information Services Inc | 4,361,736    | 0.23            |
| USD 39,136   | Dominion Energy Inc                  | 2,879,236    | 0.15            | USD 38,489   | Fifth Third Bancorp                        | 1,471,434    | 0.08            |
| USD 2,200  | Domino's Pizza Inc                   | 1,026,278    | 0.05            | USD 8,528  | First Republic Bank                        | 1,596,186    | 0.08            |
| USD 6,191  | Dover Corp                           | 932,365      | 0.05            | USD 28,056   | FirstEnergy Corp                           | 1,043,964    | 0.05            |
| USD 35,396   | Dow Inc                              | 2,239,859    | 0.12            | USD 31,220   | Fiserv Inc                                 | 3,337,106    | 0.17            |
| USD 16,955   | DR Horton Inc                        | 1,532,223    | 0.08            | USD 4,450  | FleetCor Technologies Inc                  | 1,139,467    | 0.06            |
| USD 8,700  | DraftKings Inc                       | 453,879      | 0.02            | USD 5,452  | FMC Corp                                   | 589,906      | 0.03            |
| USD 9,900  | Dropbox Inc                          | 300,069      | 0.02            | USD 209,182  | Ford Motor Co                              | 3,108,445    | 0.16            |
| USD 9,083  | DTE Energy Co                        | 1,177,157    | 0.06            | USD 6,600  | Fortinet Inc                               | 1,572,054    | 0.08            |
| USD 38,077   | Duke Energy Corp                     | 3,758,961    | 0.19            | USD 16,833   | Fortive Corp                               | 1,173,933    | 0.06            |
| USD 21,306   | Duke Realty Corp REIT                | 1,008,839    | 0.05            | USD 8,500  | Fortune Brands Home & Security Inc         | 846,685      | 0.04            |
| USD 26,025   | Dupont De Nemours Inc                | 2,014,595    | 0.10            | USD 14,659   | Fox Corp                                   | 544,289      | 0.03            |
| USD 9,500  | Dynatrace Inc                        | 554,990      | 0.03            | USD 8,976  | Fox Corp                                   | 315,955      | 0.02            |
| USD 8,011  | Eastman Chemical Co                  | 935,284      | 0.05            | USD 18,865   | Franklin Resources Inc                     | 603,491      | 0.03            |
| USD 20,558   | Eaton Corp PLC                       | 3,046,284    | 0.16            | USD 4,000  | Gartner Inc                                | 968,800      | 0.05            |
| USD 33,530   | eBay Inc                             | 2,354,141    | 0.12            | USD 3,230  | Generac Holdings Inc                       | 1,340,935    | 0.07            |
| USD 12,714   | Ecolab Inc                           | 2,618,703    | 0.14            | USD 432,847  | General Electric Co                        | 5,826,121    | 0.30            |
| USD 18,789   | Edison International                 | 1,086,380    | 0.06            | USD 33,078   | General Mills Inc                          | 2,015,443    | 0.10            |
| USD 33,010   | Edwards Lifesciences Corp            | 3,418,846    | 0.18            | USD 63,452   | General Motors Co                          | 3,754,455    | 0.19            |
| USD 17,640   | Elanco Animal Health Inc             | 611,932      | 0.03            | USD 7,311  | Genuine Parts Co                           | 924,622      | 0.05            |
| USD 15,278   | Electronic Arts Inc                  | 2,197,435    | 0.11            |  |  |              |                 |
| USD 41,283   | Eli Lilly & Co                       | 9,475,274    | 0.49            |  |  |              |                 |
| USD 31,420   | Emerson Electric Co                  | 3,023,861    | 0.16            |  |  |              |                 |



## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description                            | Market Value | % of Net Assets | Quantity   | Description                              | Market Value | % of Net Assets |
|--|--|--------------|-----------------|--|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 |
| Common and Preferred Stocks - 99.96% (continued)   |  |              |                 | Common and Preferred Stocks - 99.96% (continued)   |  |              |                 |
| United States (continued)  |  |              |                 | United States (continued)  |  |              |                 |
| USD 65,380   | Gilead Sciences Inc                    | 4,502,067    | 0.23            | USD 16,140   | Iron Mountain Inc REIT                   | 683,045      | 0.04            |
| USD 15,221   | Global Payments Inc                    | 2,854,546    | 0.15            | USD 4,700  | Jack Henry & Associates Inc              | 768,497      | 0.04            |
| USD 6,462  | Globe Life Inc                         | 615,506      | 0.03            | USD 7,596  | Jacobs Engineering Group Inc             | 1,013,458    | 0.05            |
| USD 9,900  | GoDaddy Inc                            | 860,904      | 0.04            | USD 3,565  | JB Hunt Transport Services Inc           | 580,917      | 0.03            |
| USD 17,659   | Goldman Sachs Group Inc                | 6,702,120    | 0.35            | USD 4,611  | JM Smucker Co                            | 597,447      | 0.03            |
| USD 3,500  | Guidewire Software Inc                 | 394,520      | 0.02            | USD 132,148  | Johnson & Johnson                        | 21,770,062   | 1.13            |
| USD 40,206   | Halliburton Co                         | 929,563      | 0.05            | USD 153,134  | JPMorgan Chase & Co                      | 23,818,462   | 1.23            |
| USD 15,204   | Hartford Financial Services Group Inc  | 942,192      | 0.05            | USD 20,441   | Juniper Networks Inc                     | 559,061      | 0.03            |
| USD 7,202  | Hasbro Inc                             | 680,733      | 0.04            | USD 4,735  | Kansas City Southern                     | 1,341,757    | 0.07            |
| USD 12,943   | HCA Healthcare Inc                     | 2,675,836    | 0.14            | USD 14,913   | Kellogg Co                               | 959,353      | 0.05            |
| USD 23,733   | Healthpeak Properties Inc REIT         | 790,072      | 0.04            | USD 39,100   | Keurig Dr Pepper Inc                     | 1,377,884    | 0.07            |
| USD 1,400  | HEICO Corp                             | 195,188      | 0.01            | USD 54,848   | KeyCorp                                  | 1,132,611    | 0.06            |
| USD 4,400  | HEICO Corp                             | 546,392      | 0.03            | USD 8,200  | Keysight Technologies Inc                | 1,266,162    | 0.07            |
| USD 5,026  | Henry Schein Inc                       | 372,879      | 0.02            | USD 15,565   | Kimberly-Clark Corp                      | 2,082,286    | 0.11            |
| USD 8,378  | Hershey Co                             | 1,459,280    | 0.08            | USD 111,167  | Kinder Morgan Inc                        | 2,026,574    | 0.10            |
| USD 11,580   | Hess Corp                              | 1,011,166    | 0.05            | USD 28,300   | KKR & Co Inc                             | 1,676,492    | 0.09            |
| USD 64,495   | Hewlett Packard Enterprise Co          | 940,337      | 0.05            | USD 7,402  | KLA-Tencor Corp                          | 2,399,802    | 0.12            |
| USD 13,861   | Hilton Worldwide Holdings Inc          | 1,671,914    | 0.09            | USD 7,700  | Knight-Swift Transportation Holdings Inc | 350,042      | 0.02            |
| USD 12,498   | Hologic Inc                            | 833,867      | 0.04            | USD 37,914   | Kraft Heinz Co                           | 1,546,133    | 0.08            |
| USD 54,574   | Home Depot Inc                         | 17,403,103   | 0.90            | USD 37,778   | Kroger Co                                | 1,447,275    | 0.07            |
| USD 34,587   | Honeywell International Inc            | 7,586,658    | 0.39            | USD 11,400   | L Brands Inc                             | 821,484      | 0.04            |
| USD 11,255   | Horizon Therapeutics Plc               | 1,053,918    | 0.05            | USD 11,523   | L3Harris Technologies Inc                | 2,490,696    | 0.13            |
| USD 12,766   | Hormel Foods Corp                      | 609,577      | 0.03            | USD 4,298  | Laboratory Corp of America Holdings      | 1,185,603    | 0.06            |
| USD 36,224   | Host Hotels & Resorts Inc REIT         | 619,068      | 0.03            | USD 7,513  | Lam Research Corp                        | 4,888,709    | 0.25            |
| USD 17,081   | Howmet Aerospace Inc                   | 588,782      | 0.03            | USD 8,900  | Lamb Weston Holdings Inc                 | 717,874      | 0.04            |
| USD 64,495   | HP Inc                                 | 1,947,104    | 0.10            | USD 19,198   | Las Vegas Sands Corp                     | 1,011,543    | 0.05            |
| USD 2,170  | HubSpot Inc                            | 1,264,502    | 0.07            | USD 3,000  | Lear Corp                                | 525,840      | 0.03            |
| USD 6,911  | Humana Inc                             | 3,059,638    | 0.16            | USD 6,900  | Leidos Holdings Inc                      | 697,590      | 0.04            |
| USD 54,819   | Huntington Bancshares Inc              | 782,267      | 0.04            | USD 13,515   | Lennar Corp                              | 1,342,715    | 0.07            |
| USD 2,600  | Huntington Ingalls Industries Inc      | 547,950      | 0.03            | USD 1,900  | Lennox International Inc                 | 666,520      | 0.03            |
| USD 3,300  | IAC/InterActiveCorp                    | 508,761      | 0.03            | USD 600  | Liberty Broadband Corp                   | 100,902      | 0.01            |
| USD 3,300  | IDEX Corp                              | 726,165      | 0.04            | USD 7,400  | Liberty Broadband Corp                   | 1,285,084    | 0.07            |
| USD 4,300  | IDEXX Laboratories Inc                 | 2,715,665    | 0.14            | USD 12,200   | Liberty Media Corp-Liberty Formula One   | 588,162      | 0.03            |
| USD 14,798   | Illinois Tool Works Inc                | 3,308,241    | 0.17            | USD 8,200  | Liberty Media Corp-Liberty SiriusXM      | 381,956      | 0.02            |
| USD 7,807  | Illumina Inc                           | 3,694,350    | 0.19            | USD 4,523  | Liberty Media Corp-Liberty SiriusXM      | 209,822      | 0.01            |
| USD 10,722   | Incyte Corp                            | 902,042      | 0.05            | USD 10,584   | Lincoln National Corp                    | 665,099      | 0.03            |
| USD 22,701   | Ingersoll Rand Inc                     | 1,108,036    | 0.06            | USD 7,000  | Live Nation Entertainment Inc            | 613,130      | 0.03            |
| USD 2,800  | Insulet Corp                           | 768,628      | 0.04            | USD 17,946   | LKQ Corp                                 | 883,302      | 0.05            |
| USD 203,459  | Intel Corp                             | 11,422,188   | 0.59            | USD 8,141  | Loews Corp                               | 444,906      | 0.02            |
| USD 27,970   | Intercontinental Exchange Inc          | 3,320,039    | 0.17            | USD 36,637   | Lowe's Cos Inc                           | 7,106,479    | 0.37            |
| USD 45,496   | International Business Machines Corp   | 6,669,259    | 0.34            | USD 51,850   | Lumen Technologies Inc                   | 704,642      | 0.04            |
| USD 11,773   | International Flavors & Fragrances Inc | 1,758,886    | 0.09            | USD 15,500   | Lyft Inc                                 | 937,440      | 0.05            |
| USD 15,587   | International Paper Co                 | 955,639      | 0.05            | USD 13,559   | LyondellBasell Industries NV             | 1,394,814    | 0.07            |
| USD 22,826   | Interpublic Group of Cos Inc           | 741,617      | 0.04            | USD 6,363  | M&T Bank Corp                            | 924,608      | 0.05            |
| USD 14,333   | Intuit Inc                             | 7,025,607    | 0.36            | USD 30,669   | Marathon Petroleum Corp                  | 1,853,021    | 0.10            |
| USD 5,723  | Intuitive Surgical Inc                 | 5,263,100    | 0.27            | USD 680  | Markel Corp                              | 806,963      | 0.04            |
| USD 15,804   | Invesco Ltd                            | 422,441      | 0.02            | USD 1,800  | MarketAxess Holdings Inc                 | 834,462      | 0.04            |
| USD 26,300   | Invitation Homes Inc REIT              | 980,727      | 0.05            | USD 12,612   | Marriott International Inc               | 1,721,790    | 0.09            |
| USD 2,200  | IPG Photonics Corp                     | 463,694      | 0.02            |  |  |              |                 |
| USD 9,303  | IQVIA Holdings Inc                     | 2,254,303    | 0.12            |  |  |              |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description                                | Market Value | % of Net Assets | Quantity   | Description                         | Market Value | % of Net Assets |
|--|--|--------------|-----------------|--|-------------------------------------|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |                                     |              |                 |
| Common and Preferred Stocks - 99.96% (continued)   |  |              |                 | Common and Preferred Stocks - 99.96% (continued)   |                                     |              |                 |
| United States (continued)  |  |              |                 | United States (continued)  |                                     |              |                 |
| USD 26,365   | Marsh & McLennan Cos Inc                   | 3,709,028    | 0.19            | USD 6,600  | Oak Street Health Inc               | 386,562      | 0.02            |
| USD 2,535  | Martin Marietta Materials Inc              | 891,838      | 0.05            | USD 46,805   | Occidental Petroleum Corp           | 1,463,592    | 0.08            |
| USD 38,615   | Marvell Technology Inc                     | 2,252,413    | 0.12            | USD 5,500  | Okta Inc                            | 1,345,740    | 0.07            |
| USD 12,343   | Masco Corp                                 | 727,126      | 0.04            | USD 5,300  | Old Dominion Freight Line Inc       | 1,345,140    | 0.07            |
| USD 2,100  | Masimo Corp                                | 509,145      | 0.03            | USD 8,700  | Omega Healthcare Investors Inc REIT | 315,723      | 0.02            |
| USD 45,163   | Mastercard Inc                             | 16,488,560   | 0.85            | USD 8,287  | Omnicom Group Inc                   | 662,877      | 0.03            |
| USD 12,187   | Match Group Inc                            | 1,965,154    | 0.10            | USD 16,400   | On Semiconductor Corp               | 627,792      | 0.03            |
| USD 23,866   | Maxim Integrated Products Inc              | 2,514,522    | 0.13            | USD 21,102   | ONEOK Inc                           | 1,174,115    | 0.06            |
| USD 11,852   | McCormick & Co Inc                         | 1,046,769    | 0.05            | USD 96,515   | Oracle Corp                         | 7,512,728    | 0.39            |
| USD 36,924   | McDonald's Corp                            | 8,529,075    | 0.44            | USD 3,387  | O'Reilly Automotive Inc             | 1,917,753    | 0.10            |
| USD 8,222  | McKesson Corp                              | 1,572,375    | 0.08            | USD 22,558   | Otis Worldwide Corp                 | 1,844,568    | 0.10            |
| USD 21,700   | Medical Properties Trust Inc REIT          | 436,170      | 0.02            | USD 6,500  | Owens Corning                       | 636,350      | 0.03            |
| USD 128,446  | Merck & Co Inc                             | 9,989,245    | 0.52            | USD 16,065   | PACCAR Inc                          | 1,433,801    | 0.07            |
| USD 37,187   | MetLife Inc                                | 2,225,642    | 0.12            | USD 5,600  | Packaging Corp of America           | 758,352      | 0.04            |
| USD 1,217  | Mettler-Toledo International Inc           | 1,685,959    | 0.09            | USD 30,500   | Palantir Technologies Inc           | 803,980      | 0.04            |
| USD 16,743   | MGM Resorts International                  | 714,089      | 0.04            | USD 4,637  | Palo Alto Networks Inc              | 1,720,559    | 0.09            |
| USD 12,854   | Microchip Technology Inc                   | 1,924,758    | 0.10            | USD 6,999  | Parker-Hannifin Corp                | 2,149,463    | 0.11            |
| USD 56,406   | Micron Technology Inc                      | 4,793,382    | 0.25            | USD 17,226   | Paychex Inc                         | 1,848,350    | 0.10            |
| USD 361,347  | Microsoft Corp                             | 97,888,902   | 5.06            | USD 2,000  | Paycom Software Inc                 | 726,940      | 0.04            |
| USD 5,000  | Mid-America Apartment Communities Inc REIT | 842,100      | 0.04            | USD 56,630   | PayPal Holdings Inc                 | 16,506,512   | 0.85            |
| USD 16,600   | Moderna Inc                                | 3,900,668    | 0.20            | USD 13,800   | Peloton Interactive Inc             | 1,711,476    | 0.09            |
| USD 3,102  | Mohawk Industries Inc                      | 596,173      | 0.03            | USD 69,580   | PepsiCo Inc                         | 10,309,669   | 0.53            |
| USD 2,500  | Molina Healthcare Inc                      | 632,650      | 0.03            | USD 4,800  | PerkinElmer Inc                     | 741,168      | 0.04            |
| USD 11,422   | Molson Coors Brewing Co                    | 613,247      | 0.03            | USD 281,071  | Pfizer Inc                          | 11,006,740   | 0.57            |
| USD 73,382   | Mondelez International Inc                 | 4,581,972    | 0.24            | USD 78,658   | Philip Morris International Inc     | 7,795,794    | 0.40            |
| USD 2,800  | MongoDB Inc                                | 1,012,256    | 0.05            | USD 23,947   | Phillips 66                         | 2,055,132    | 0.11            |
| USD 2,153  | Monolithic Power Systems Inc               | 804,038      | 0.04            | USD 6,602  | Pinnacle West Capital Corp          | 541,166      | 0.03            |
| USD 20,727   | Monster Beverage Corp                      | 1,893,411    | 0.10            | USD 25,400   | Pinterest Inc                       | 2,005,330    | 0.10            |
| USD 8,774  | Moody's Corp                               | 3,179,434    | 0.16            | USD 10,487   | Pioneer Natural Resources Co        | 1,704,347    | 0.09            |
| USD 71,677   | Morgan Stanley                             | 6,572,064    | 0.34            | USD 20,600   | Plug Power Inc                      | 704,314      | 0.04            |
| USD 22,291   | Mosaic Co                                  | 711,306      | 0.04            | USD 20,649   | PNC Financial Services Group Inc    | 3,939,003    | 0.20            |
| USD 7,787  | Motorola Solutions Inc                     | 1,688,611    | 0.09            | USD 2,000  | Pool Corp                           | 917,320      | 0.05            |
| USD 4,200  | MSCI Inc                                   | 2,238,936    | 0.12            | USD 6,200  | PPD Inc                             | 285,758      | 0.01            |
| USD 4,770  | Nasdaq Inc                                 | 838,566      | 0.04            | USD 11,300   | PPG Industries Inc                  | 1,918,401    | 0.10            |
| USD 9,180  | NetApp Inc                                 | 751,108      | 0.04            | USD 44,911   | PPL Corp                            | 1,256,161    | 0.06            |
| USD 22,046   | Netflix Inc                                | 11,644,918   | 0.60            | USD 14,641   | Principal Financial Group Inc       | 925,165      | 0.05            |
| USD 3,700  | Neurocrine Biosciences Inc                 | 360,084      | 0.02            | USD 123,224  | Procter & Gamble Co                 | 16,626,614   | 0.86            |
| USD 14,105   | Newell Brands Inc                          | 387,464      | 0.02            | USD 30,976   | Progressive Corp                    | 3,042,153    | 0.16            |
| USD 40,552   | Newmont Goldcorp Corp                      | 2,570,186    | 0.13            | USD 36,536   | Prologis Inc REIT                   | 4,367,148    | 0.23            |
| USD 22,229   | News Corp                                  | 572,841      | 0.03            | USD 19,915   | Prudential Financial Inc            | 2,040,690    | 0.11            |
| USD 99,712   | NextEra Energy Inc                         | 7,306,895    | 0.38            | USD 6,600  | Ptc Inc                             | 932,316      | 0.05            |
| USD 64,104   | NIKE Inc                                   | 9,903,427    | 0.51            | USD 25,576   | Public Service Enterprise Group Inc | 1,527,910    | 0.08            |
| USD 21,400   | NiSource Inc                               | 524,300      | 0.03            | USD 8,363  | Public Storage REIT                 | 2,514,670    | 0.13            |
| USD 2,200  | Nordson Corp                               | 482,922      | 0.02            | USD 18,287   | PulteGroup Inc                      | 997,922      | 0.05            |
| USD 13,174   | Norfolk Southern Corp                      | 3,496,511    | 0.18            | USD 6,032  | Qorvo Inc                           | 1,180,161    | 0.06            |
| USD 9,826  | Northern Trust Corp                        | 1,136,082    | 0.06            | USD 56,478   | QUALCOMM Inc                        | 8,072,401    | 0.42            |
| USD 23,283   | NortonLifeLock Inc                         | 633,763      | 0.03            | USD 5,898  | Quest Diagnostics Inc               | 778,359      | 0.04            |
| USD 3,900  | Novavax Inc                                | 828,009      | 0.04            | USD 4,628  | Raymond James Financial Inc         | 601,177      | 0.03            |
| USD 13,900   | NRG Energy Inc                             | 560,170      | 0.03            | USD 75,637   | Raytheon Technologies Corp          | 6,452,592    | 0.33            |
| USD 16,602   | Nucor Corp                                 | 1,592,630    | 0.08            | USD 17,272   | Realty Income Corp REIT             | 1,152,733    | 0.06            |
| USD 31,428   | NVIDIA Corp                                | 25,145,543   | 1.30            | USD 9,354  | Regency Centers Corp REIT           | 599,311      | 0.03            |
| USD 140  | NVR Inc                                    | 696,262      | 0.04            |  |                                     |              |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description                       | Market Value | % of Net Assets | Quantity   | Description                          | Market Value | % of Net Assets |
|--|-----------------------------------|--------------|-----------------|--|--------------------------------------|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |                                   |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |                                      |              |                 |
| Common and Preferred Stocks - 99.96% (continued)   |                                   |              |                 | Common and Preferred Stocks - 99.96% (continued)   |                                      |              |                 |
| United States (continued)  |                                   |              |                 | United States (continued)  |                                      |              |                 |
| USD 5,194  | Regeneron Pharmaceuticals Inc     | 2,901,057    | 0.15            | USD 24,813   | Target Corp                          | 5,998,295    | 0.31            |
| USD 44,577   | Regions Financial Corp            | 899,564      | 0.05            | USD 5,900  | Teladoc Health Inc                   | 981,111      | 0.05            |
| USD 3,600  | Reinsurance Group of America Inc  | 410,400      | 0.02            | USD 2,200  | Teledyne Technologies Inc            | 921,426      | 0.05            |
| USD 9,881  | Republic Services Inc             | 1,087,009    | 0.06            | USD 2,600  | Teleflex Inc                         | 1,044,654    | 0.05            |
| USD 6,652  | ResMed Inc                        | 1,639,851    | 0.08            | USD 8,500  | Teradyne Inc                         | 1,138,660    | 0.06            |
| USD 3,400  | RingCentral Inc                   | 987,972      | 0.05            | USD 38,805   | Tesla Inc                            | 26,375,758   | 1.36            |
| USD 7,320  | Robert Half International Inc     | 651,260      | 0.03            | USD 46,417   | Texas Instruments Inc                | 8,925,989    | 0.46            |
| USD 5,685  | Rockwell Automation Inc           | 1,626,024    | 0.08            | USD 12,139   | Textron Inc                          | 834,799      | 0.04            |
| USD 5,300  | Roku Inc                          | 2,434,025    | 0.13            | USD 20,204   | Thermo Fisher Scientific Inc         | 10,192,312   | 0.53            |
| USD 12,825   | Rollins Inc                       | 438,615      | 0.02            | USD 63,340   | TJX Cos Inc                          | 4,270,383    | 0.22            |
| USD 5,122  | Roper Technologies Inc            | 2,408,364    | 0.12            | USD 31,412   | T-Mobile US Inc                      | 4,549,400    | 0.24            |
| USD 19,592   | Ross Stores Inc                   | 2,429,408    | 0.13            | USD 4,974  | Tractor Supply Co                    | 925,462      | 0.05            |
| USD 10,298   | Royal Caribbean Cruises Ltd       | 878,213      | 0.05            | USD 19,000   | Trade Desk Inc                       | 1,469,840    | 0.08            |
| USD 5,800  | Royalty Pharma PLC                | 237,742      | 0.01            | USD 6,700  | Tradeweb Markets Inc                 | 566,552      | 0.03            |
| USD 5,100  | RPM International Inc             | 452,268      | 0.02            | USD 2,300  | TransDigm Group Inc                  | 1,488,767    | 0.08            |
| USD 12,133   | S&P Global Inc                    | 4,979,990    | 0.26            | USD 11,100   | TransUnion                           | 1,218,891    | 0.06            |
| USD 43,462   | salesforce.com Inc                | 10,616,463   | 0.55            | USD 11,948   | Travelers Cos Inc                    | 1,788,735    | 0.09            |
| USD 5,050  | SBA Communications Corp REIT      | 1,609,435    | 0.08            | USD 14,413   | Trimble Inc                          | 1,179,416    | 0.06            |
| USD 68,665   | Schlumberger Ltd                  | 2,197,967    | 0.11            | USD 66,505   | Truist Financial Corp                | 3,691,027    | 0.19            |
| USD 6,500  | Seagen Inc                        | 1,026,220    | 0.05            | USD 8,500  | Twilio Inc                           | 3,350,360    | 0.17            |
| USD 9,667  | Sealed Air Corp                   | 572,770      | 0.03            | USD 40,991   | Twitter Inc                          | 2,820,591    | 0.15            |
| USD 7,787  | SEI Investments Co                | 482,560      | 0.02            | USD 1,900  | Tyler Technologies Inc               | 859,503      | 0.04            |
| USD 15,580   | Sempra Energy                     | 2,064,038    | 0.11            | USD 13,433   | Tyson Foods Inc                      | 990,818      | 0.05            |
| USD 9,991  | Sensata Technologies Holding PLC  | 579,178      | 0.03            | USD 63,400   | Uber Technologies Inc                | 3,177,608    | 0.16            |
| USD 9,674  | ServiceNow Inc                    | 5,316,347    | 0.27            | USD 15,967   | UDR Inc REIT                         | 782,064      | 0.04            |
| USD 12,321   | Sherwin-Williams Co               | 3,356,856    | 0.17            | USD 10,200   | UGI Corp                             | 472,362      | 0.02            |
| USD 16,601   | Simon Property Group Inc REIT     | 2,166,098    | 0.11            | USD 3,113  | Ulta Salon Cosmetics & Fragrance Inc | 1,076,382    | 0.06            |
| USD 33,578   | Sirius XM Holdings Inc            | 219,600      | 0.01            | USD 34,017   | Union Pacific Corp                   | 7,481,359    | 0.39            |
| USD 8,141  | Skyworks Solutions Inc            | 1,561,037    | 0.08            | USD 36,378   | United Parcel Service Inc            | 7,565,533    | 0.39            |
| USD 40,600   | Slack Technologies Inc            | 1,798,580    | 0.09            | USD 4,211  | United Rentals Inc                   | 1,343,351    | 0.07            |
| USD 46,500   | Snap Inc                          | 3,168,510    | 0.16            | USD 48,243   | UnitedHealth Group Inc               | 19,318,427   | 1.00            |
| USD 2,935  | Snap-on Inc                       | 655,767      | 0.03            | USD 3,900  | Unity Software Inc                   | 428,337      | 0.02            |
| USD 1,500  | Snowflake Inc                     | 362,700      | 0.02            | USD 2,709  | Universal Health Services Inc        | 396,679      | 0.02            |
| USD 52,028   | Southern Co                       | 3,148,214    | 0.16            | USD 69,059   | US Bancorp                           | 3,934,291    | 0.20            |
| USD 7,872  | Southwest Airlines Co             | 417,924      | 0.02            | USD 2,400  | Vail Resorts Inc                     | 759,648      | 0.04            |
| USD 8,700  | Splunk Inc                        | 1,257,846    | 0.07            | USD 22,829   | Valero Energy Corp                   | 1,782,488    | 0.09            |
| USD 20,400   | Square Inc                        | 4,973,520    | 0.26            | USD 7,300  | Veeva Systems Inc                    | 2,269,935    | 0.12            |
| USD 13,000   | SS&C Technologies Holdings Inc    | 936,780      | 0.05            | USD 19,359   | Ventas Inc REIT                      | 1,105,399    | 0.06            |
| USD 8,861  | Stanley Black & Decker Inc        | 1,816,416    | 0.09            | USD 11,685   | Vereit Inc                           | 536,692      | 0.03            |
| USD 59,187   | Starbucks Corp                    | 6,617,698    | 0.34            | USD 5,348  | VeriSign Inc                         | 1,217,686    | 0.06            |
| USD 18,180   | State Street Corp                 | 1,495,850    | 0.08            | USD 7,822  | Verisk Analytics Inc                 | 1,366,660    | 0.07            |
| USD 11,200   | Steel Dynamics Inc                | 667,520      | 0.03            | USD 206,597  | Verizon Communications Inc           | 11,575,630   | 0.60            |
| USD 3,800  | Steris Plc                        | 783,940      | 0.04            | USD 12,604   | Vertex Pharmaceuticals Inc           | 2,541,345    | 0.13            |
| USD 17,091   | Stryker Corp                      | 4,439,045    | 0.23            | USD 18,130   | VF Corp                              | 1,487,385    | 0.08            |
| USD 4,700  | Sun Communities Inc REIT          | 805,580      | 0.04            | USD 28,840   | ViacomCBS Inc                        | 1,303,568    | 0.07            |
| USD 6,100  | Sunrun Inc                        | 340,258      | 0.02            | USD 65,586   | Viatris Inc                          | 937,224      | 0.05            |
| USD 2,800  | SVB Financial Group               | 1,558,004    | 0.08            | USD 32,800   | Vici Properties Inc                  | 1,017,456    | 0.05            |
| USD 23,917   | Synchrony Financial               | 1,160,453    | 0.06            | USD 85,594   | Visa Inc                             | 20,013,589   | 1.04            |
| USD 7,746  | Synopsys Inc                      | 2,136,269    | 0.11            | USD 20,000   | Vistra Energy Corp                   | 371,000      | 0.02            |
| USD 25,439   | Sysco Corp                        | 1,977,882    | 0.10            | USD 4,552  | VMware Inc                           | 728,183      | 0.04            |
| USD 11,678   | T Rowe Price Group Inc            | 2,311,894    | 0.12            | USD 6,998  | Vornado Realty Trust REIT            | 326,597      | 0.02            |
| USD 5,100  | Take-Two Interactive Software Inc | 902,802      | 0.05            | USD 8,580  | Voya Financial Inc                   | 527,670      | 0.03            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description                              | Market Value | % of Net Assets | Quantity  | Description                   | Market Value         | % of Net Assets |
|--|--|--------------|-----------------|---|-------------------------------|----------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)  |                               |                      |                 |
| Common and Preferred Stocks - 99.96% (continued)   |  |              |                 | Common and Preferred Stocks - 99.96% (continued)  |                               |                      |                 |
| United States (continued)  |  |              |                 | United States (continued)   |                               |                      |                 |
| USD 7,328  | Vulcan Materials Co                      | 1,275,585    | 0.07            | USD 4,432   | Wynn Resorts Ltd              | 542,034              | 0.03            |
| USD 39,602   | Walgreens Boots Alliance Inc             | 2,083,461    | 0.11            | USD 25,476  | Xcel Energy Inc               | 1,678,359            | 0.09            |
| USD 92,301   | Walt Disney Co                           | 16,223,747   | 0.84            | USD 18,548  | Xilinx Inc                    | 2,682,783            | 0.14            |
| USD 22,087   | Waste Management Inc                     | 3,094,610    | 0.16            | USD 3,400   | XPO Logistics Inc             | 475,626              | 0.02            |
| USD 3,063  | Waters Corp                              | 1,058,603    | 0.05            | USD 10,263  | Xylem Inc                     | 1,231,149            | 0.06            |
| USD 3,400  | Wayfair Inc                              | 1,073,414    | 0.06            | USD 15,978  | Yum! Brands Inc               | 1,837,949            | 0.10            |
| USD 15,389   | WEC Energy Group Inc                     | 1,368,852    | 0.07            | USD 3,000   | Zebra Technologies Corp       | 1,588,470            | 0.08            |
| USD 206,067  | Wells Fargo & Co                         | 9,332,774    | 0.48            | USD 5,850   | Zendesk Inc                   | 844,389              | 0.04            |
| USD 21,906   | Welltower Inc REIT                       | 1,820,389    | 0.09            | USD 7,500   | Zillow Group Inc              | 916,650              | 0.05            |
| USD 3,300  | West Pharmaceutical Services Inc         | 1,185,030    | 0.06            | USD 2,900   | Zillow Group Inc              | 355,337              | 0.02            |
| USD 17,246   | Western Digital Corp                     | 1,227,398    | 0.06            | USD 10,848  | Zimmer Biomet Holdings Inc    | 1,744,575            | 0.09            |
| USD 26,540   | Western Union Co                         | 609,624      | 0.03            | USD 24,189  | Zoetis Inc                    | 4,507,862            | 0.23            |
| USD 8,765  | Westinghouse Air Brake Technologies Corp | 721,360      | 0.04            | USD 10,800  | Zoom Video Communications Inc | 4,179,924            | 0.22            |
| USD 10,017   | WestRock Co                              | 533,105      | 0.03            | USD 3,700   | Zscaler Inc                   | 799,422              | 0.04            |
| USD 42,633   | Weyerhaeuser Co REIT                     | 1,467,428    | 0.08            |   |                               |                      |                 |
| USD 3,839  | Whirlpool Corp                           | 836,979      | 0.04            | <b>Total United States</b>  |                               | <b>1,867,473,101</b> | <b>96.61</b>    |
| USD 57,689   | Williams Cos Inc                         | 1,531,643    | 0.08            | <b>Total Common and Preferred Stocks</b>  |                               | <b>1,932,212,828</b> | <b>99.96</b>    |
| USD 8,741  | Workday Inc                              | 2,086,826    | 0.11            | <b>Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market</b> |                               | <b>1,932,212,828</b> | <b>99.96</b>    |
| USD 9,800  | WP Carey Inc REIT                        | 731,276      | 0.04            | <b>TOTAL INVESTMENTS</b>  |                               | <b>1,932,212,828</b> | <b>99.96</b>    |
| USD 8,436  | WR Berkley Corp                          | 627,891      | 0.03            |   |                               |                      |                 |
| USD 2,102  | WW Grainger Inc                          | 920,676      | 0.05            |   |                               |                      |                 |

### Derivatives

Forward Foreign Exchange Contracts Hedge – (0.23)%

| Description  | Counterparty                | Amount Bought | Amount Sold | Unrealised Gain | % of Net Assets |
|--|-----------------------------|---------------|-------------|-----------------|-----------------|
| Bought USD / Sold EUR, due 02/07/21                                      | Barclays Bank PLC           | 7,940,000     | 6,545,830   | 177,296         | 0.01            |
| Bought USD / Sold EUR, due 02/07/21                                      | Royal Bank of Canada        | 846,000       | 691,529     | 25,915          | 0.00            |
| Bought USD / Sold EUR, due 02/07/21                                      | Westpac Banking Corporation | 8,404,000     | 6,926,557   | 189,793         | 0.01            |
| <b>Total Unrealised Gain on Forward Foreign Exchange Contracts Hedge</b> |                             |               |             | <b>393,004</b>  | <b>0.02</b>     |

| Description  | Counterparty                | Amount Bought | Amount Sold | Unrealised Loss    | % of Net Assets |
|--|-----------------------------|---------------|-------------|--------------------|-----------------|
| Bought EUR / Sold USD, due 02/07/21                                      | Barclays Bank PLC           | 35,763,348    | 43,592,625  | (1,180,849)        | (0.06)          |
| Bought EUR / Sold USD, due 02/07/21                                      | BNP Paribas SA              | 35,748,308    | 43,592,625  | (1,198,685)        | (0.07)          |
| Bought EUR / Sold USD, due 02/07/21                                      | Citibank NA                 | 1,135,622     | 1,382,000   | (35,265)           | (0.00)          |
| Bought EUR / Sold USD, due 02/07/21                                      | Goldman Sachs International | 35,751,528    | 43,592,625  | (1,194,866)        | (0.06)          |
| Bought EUR / Sold USD, due 02/07/21                                      | UBS AG                      | 35,749,300    | 43,592,625  | (1,197,509)        | (0.06)          |
| Bought EUR / Sold USD, due 02/07/21                                      | Westpac Banking Corporation | 1,420,943     | 1,725,000   | (39,904)           | (0.00)          |
| <b>Total Unrealised Loss on Forward Foreign Exchange Contracts Hedge</b> |                             |               |             | <b>(4,847,078)</b> | <b>(0.25)</b>   |
| <b>Total Forward Foreign Exchange Contracts Hedge</b>                    |                             |               |             | <b>(4,454,074)</b> | <b>(0.23)</b>   |

**Schedule of Investments (continued)**  
 as at 30 June 2021 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – (0.23)% (continued)

Futures Contracts – 0.00%

| Description                          | Currency | Number of<br>Contracts | Commitment       | Unrealised<br>Gain   | % of<br>Net Assets |
|--------------------------------------|----------|------------------------|------------------|----------------------|--------------------|
| S&P EMINI INDEX FUTURE, due 17/09/21 | USD      | 25                     | 5,360,750        | 47,566               | 0.00               |
| Unrealised Gain on Futures Contracts |          |                        | 5,360,750        | 47,566               | 0.00               |
| <b>Total Futures Contracts</b>       |          |                        | <b>5,360,750</b> | <b>47,566</b>        | <b>0.00</b>        |
| Other Net Assets/(Liabilities)       |          |                        |                  | 5,216,618            | 0.27               |
| <b>TOTAL NET ASSETS</b>              |          |                        |                  | <b>1,933,022,938</b> | <b>100.00</b>      |

The counterparty for futures contracts was Barclays Capital Inc. Collateral held for the futures contracts includes USD 237,084 held as cash at Barclays Capital Inc.

## Schedule of Investments

as at 30 June 2021 (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 - 98.76%   |  |                   |                 | Common and Preferred Stocks - 98.76% <i>(continued)</i>   |                                     |                    |                 |
| Austria  |  |                   |                 | France <i>(continued)</i>   |                                     |                    |                 |
| EUR 26,675   | Erste Group Bank AG                          | 825,324           | 0.18            | EUR 16,902  | CNP Assurances                      | 242,544            | 0.05            |
| EUR 14,062   | OMV AG                                       | 674,554           | 0.15            | EUR 4,962   | Covivio REIT                        | 357,859            | 0.08            |
| EUR 14,575   | Raiffeisen Bank International AG             | 278,383           | 0.06            | EUR 117,989   | Credit Agricole SA                  | 1,393,922          | 0.31            |
| EUR 6,569  | Verbund AG                                   | 510,083           | 0.11            | EUR 61,894  | Danone SA                           | 3,674,647          | 0.81            |
| EUR 11,196   | voestalpine AG                               | 384,471           | 0.09            | EUR 247   | Dassault Aviation SA                | 245,024            | 0.05            |
| <b>Total Austria</b>   |  | <b>2,672,815</b>  | <b>0.59</b>     | EUR 12,519  | Dassault Systemes SE                | 2,560,135          | 0.56            |
| Belgium  |  |                   |                 | EUR 23,784  | Edenred                             | 1,142,821          | 0.25            |
| EUR 16,254   | Ageas  | 760,687           | 0.17            | EUR 7,887   | Eiffage SA                          | 676,705            | 0.15            |
| EUR 73,201   | Anheuser-Busch InBev SA                      | 4,451,353         | 0.98            | EUR 44,304  | Electricite de France SA            | 510,382            | 0.11            |
| EUR 5,244  | Colruyt SA                                   | 247,307           | 0.06            | EUR 173,052   | Engie SA                            | 1,999,443          | 0.44            |
| EUR 2,950  | Elia Group SA/NV                             | 262,550           | 0.06            | EUR 27,673  | EssilorLuxottica SA                 | 4,307,026          | 0.94            |
| EUR 10,785   | Groupe Bruxelles Lambert SA                  | 1,017,457         | 0.22            | EUR 3,871   | Eurazeo SE                          | 284,518            | 0.06            |
| EUR 23,671   | KBC Group NV                                 | 1,522,045         | 0.33            | EUR 9,951   | Faurecia SA                         | 411,673            | 0.09            |
| EUR 14,977   | Proximus SADP                                | 243,975           | 0.05            | EUR 4,423   | Gecina SA REIT                      | 571,452            | 0.13            |
| EUR 1,487  | Sofina SA                                    | 540,971           | 0.12            | EUR 41,895  | Getlink                             | 550,919            | 0.12            |
| EUR 7,077  | Solvay SA                                    | 758,654           | 0.17            | EUR 3,043   | Hermes International                | 3,738,325          | 0.82            |
| EUR 12,072   | UCB SA                                       | 1,064,268         | 0.23            | EUR 1,457   | Iliad SA                            | 179,794            | 0.04            |
| EUR 18,822   | Umicore SA                                   | 969,333           | 0.21            | EUR 3,601   | Ipsen SA                            | 315,880            | 0.07            |
| <b>Total Belgium</b>   |  | <b>11,838,600</b> | <b>2.60</b>     | EUR 7,178   | Kering SA                           | 5,290,186          | 1.16            |
| Finland  |  |                   |                 | EUR 18,809  | Klepierre SA REIT                   | 408,720            | 0.09            |
| EUR 13,581   | Elisa OYJ                                    | 683,396           | 0.15            | EUR 8,207   | La Francaise des Jeux SAEM          | 406,903            | 0.09            |
| EUR 42,409   | Fortum OYJ                                   | 986,433           | 0.22            | EUR 25,299  | Legrand SA                          | 2,258,189          | 0.50            |
| EUR 26,209   | Kesko OYJ                                    | 816,410           | 0.18            | EUR 24,145  | L'Oreal SA                          | 9,073,691          | 1.99            |
| EUR 32,203   | Kone OYJ                                     | 2,215,566         | 0.49            | EUR 26,574  | LVMH Moet Hennessy Louis Vuitton SE | 17,573,386         | 3.85            |
| EUR 40,084   | Neste Oyj                                    | 2,069,938         | 0.45            | EUR 90,403  | Natixis SA                          | 361,612            | 0.08            |
| EUR 535,691  | Nokia OYJ                                    | 2,418,913         | 0.53            | EUR 189,026   | Orange SA                           | 1,817,485          | 0.40            |
| EUR 10,122   | Orion Oyj                                    | 366,923           | 0.08            | EUR 4,976   | Orpea                               | 533,676            | 0.12            |
| EUR 48,454   | Sampo Oyj                                    | 1,878,077         | 0.41            | EUR 19,849  | Pernod Ricard SA                    | 3,715,733          | 0.82            |
| EUR 55,547   | Stora Enso OYJ                               | 854,591           | 0.19            | EUR 21,290  | Publicis Groupe SA                  | 1,148,383          | 0.25            |
| EUR 50,570   | UPM-Kymmene OYJ                              | 1,613,183         | 0.35            | EUR 2,218   | Remy Cointreau SA                   | 386,154            | 0.09            |
| EUR 47,489   | Wartsila OYJ Abp                             | 594,325           | 0.13            | EUR 18,545  | Renault SA                          | 632,106            | 0.14            |
| <b>Total Finland</b>   |  | <b>14,497,755</b> | <b>3.18</b>     | EUR 32,431  | Safran SA                           | 3,791,833          | 0.83            |
| France   |  |                   |                 | EUR 108,573   | Sanofi                              | 9,593,510          | 2.10            |
| EUR 17,464   | Accor SA                                     | 549,941           | 0.12            | EUR 2,641   | Sartorius Stedim Biotech            | 1,053,495          | 0.23            |
| EUR 2,807  | Aeroports de Paris                           | 308,349           | 0.07            | EUR 51,673  | Schneider Electric SE               | 6,855,974          | 1.50            |
| EUR 45,441   | Air Liquide SA                               | 6,709,818         | 1.47            | EUR 15,297  | SCOR SE                             | 410,266            | 0.09            |
| EUR 56,451   | Airbus SE                                    | 6,121,546         | 1.34            | EUR 2,378   | SEB SA                              | 362,407            | 0.08            |
| EUR 27,051   | Alstom SA                                    | 1,152,102         | 0.25            | EUR 76,813  | Societe Generale SA                 | 1,909,571          | 0.42            |
| EUR 5,803  | Amundi SA                                    | 431,453           | 0.10            | EUR 8,377   | Sodexo SA                           | 659,270            | 0.14            |
| EUR 6,627  | Arkema SA                                    | 701,137           | 0.15            | EUR 32,999  | Suez                                | 661,630            | 0.15            |
| EUR 9,452  | Atos SE                                      | 484,888           | 0.11            | EUR 5,564   | Teleperformance                     | 1,904,557          | 0.42            |
| EUR 185,952  | AXA SA                                       | 3,976,583         | 0.87            | EUR 10,174  | Thales SA                           | 875,371            | 0.19            |
| EUR 3,996  | BioMerieux                                   | 391,608           | 0.09            | EUR 238,871   | TOTAL SA                            | 9,114,123          | 2.00            |
| EUR 107,932  | BNP Paribas SA                               | 5,706,365         | 1.25            | EUR 8,832   | Ubisoft Entertainment SA            | 521,441            | 0.11            |
| EUR 84,394   | Bolloré SA                                   | 381,461           | 0.08            | EUR 13,222  | Unibail-Rodamco-Westfield REIT      | 965,074            | 0.21            |
| EUR 21,808   | Bouygues SA                                  | 680,192           | 0.15            | EUR 21,926  | Valeo SA                            | 556,263            | 0.12            |
| EUR 28,206   | Bureau Veritas SA                            | 752,536           | 0.17            | EUR 51,456  | Veolia Environnement SA             | 1,310,584          | 0.29            |
| EUR 15,253   | Capgemini SE                                 | 2,470,986         | 0.54            | EUR 50,890  | Vinci SA                            | 4,579,591          | 1.00            |
| EUR 58,552   | Carrefour SA                                 | 971,085           | 0.21            | EUR 67,801  | Vivendi SA                          | 1,920,802          | 0.42            |
| EUR 48,217   | Cie de Saint-Gobain                          | 2,677,972         | 0.59            | EUR 2,536   | Wendel SA                           | 287,582            | 0.06            |
| EUR 16,052   | Cie Generale des Etablissements Michelin SCA | 2,158,994         | 0.47            | EUR 22,475  | Worldline SA                        | 1,774,176          | 0.39            |
|  |  |                   |                 | <b>Total France</b>   |                                     | <b>152,503,829</b> | <b>33.44</b>    |

## Schedule of Investments (continued)

as at 30 June 2021 (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 - 98.76% (continued)   |   |              |                 | Common and Preferred Stocks - 98.76% (continued)   |   |              |                 |
| Germany  |   |              |                 | Germany (continued)  |   |              |                 |
| EUR 18,276   | adidas AG   | 5,736,836    | 1.26            | EUR 72,915   | Siemens AG                                  | 9,742,902    | 2.14            |
| EUR 39,518   | Allianz SE  | 8,310,635    | 1.82            | EUR 25,661   | Siemens Healthineers AG                     | 1,326,160    | 0.29            |
| EUR 88,136   | BASF SE   | 5,855,756    | 1.28            | EUR 12,187   | Symrise AG                                  | 1,431,973    | 0.31            |
| EUR 31,371   | Bayerische Motoren Werke AG                               | 2,801,744    | 0.61            | EUR 15,359   | Teamviewer AG                               | 487,187      | 0.11            |
| EUR 5,430  | Bayerische Motoren Werke AG—Preferred Stock               | 411,594      | 0.09            | EUR 102,509  | Telefonica Deutschland Holding AG           | 228,083      | 0.05            |
| EUR 2,634  | Bechtle AG  | 412,616      | 0.09            | EUR 8,717  | Uniper SE                                   | 270,750      | 0.06            |
| EUR 9,369  | Beiersdorf AG   | 953,296      | 0.21            | EUR 10,188   | United Internet AG                          | 351,282      | 0.08            |
| EUR 14,752   | Brenntag AG   | 1,156,852    | 0.25            | EUR 3,070  | Volkswagen AG                               | 849,776      | 0.19            |
| EUR 3,876  | Carl Zeiss Meditec AG                                     | 631,594      | 0.14            | EUR 17,583   | Volkswagen AG—Preferred Stock               | 3,713,530    | 0.81            |
| EUR 96,661   | Commerzbank AG  | 578,226      | 0.13            | EUR 50,929   | Vonovia SE                                  | 2,776,649    | 0.61            |
| EUR 10,504   | Continental AG  | 1,302,286    | 0.29            | EUR 16,242   | Zalando SE                                  | 1,655,872    | 0.36            |
| EUR 18,866   | Covestro AG   | 1,027,442    | 0.23            | <b>Total Germany</b>   | <b>121,166,000</b>                          | <b>26.57</b> |                 |
| EUR 82,110   | Daimler AG  | 6,182,883    | 1.36            | Ireland  |   |              |                 |
| EUR 14,900   | Delivery Hero AG  | 1,659,860    | 0.36            | EUR 75,459   | CRH PLC                                     | 3,207,007    | 0.70            |
| EUR 199,390  | Deutsche Bank AG  | 2,190,499    | 0.48            | EUR 16,055   | Flutter Entertainment PLC                   | 2,451,599    | 0.54            |
| EUR 18,002   | Deutsche Boerse AG  | 2,649,894    | 0.58            | EUR 15,068   | Kerry Group PLC                             | 1,775,010    | 0.39            |
| EUR 28,537   | Deutsche Lufthansa AG                                     | 270,816      | 0.06            | EUR 14,739   | Kingspan Group PLC                          | 1,173,814    | 0.26            |
| EUR 95,176   | Deutsche Post AG  | 5,459,295    | 1.20            | EUR 23,401   | Smurfit Kappa Group PLC                     | 1,070,596    | 0.23            |
| EUR 319,925  | Deutsche Telekom AG                                       | 5,698,504    | 1.25            | <b>Total Ireland</b>   | <b>9,678,026</b>                            | <b>2.12</b>  |                 |
| EUR 33,291   | Deutsche Wohnen SE  | 1,717,150    | 0.38            | Italy  |   |              |                 |
| EUR 212,719  | E.ON SE   | 2,074,861    | 0.45            | EUR 12,013   | Amplifon SpA                                | 500,221      | 0.11            |
| EUR 20,023   | Evonik Industries AG                                      | 566,250      | 0.12            | EUR 104,529  | Assicurazioni Generali SpA                  | 1,767,063    | 0.39            |
| EUR 20,363   | Fresenius Medical Care AG & Co KGaA                       | 1,426,225    | 0.31            | EUR 47,309   | Atlantia SpA                                | 722,408      | 0.16            |
| EUR 39,615   | Fresenius SE & Co KGaA                                    | 1,742,862    | 0.38            | EUR 55,212   | Davide Campari-Milano NV                    | 623,620      | 0.14            |
| EUR 6,636  | FUCHS PETROLUB SE—Preferred Stock                         | 272,209      | 0.06            | EUR 2,404  | DiaSorin SpA                                | 383,438      | 0.08            |
| EUR 14,399   | GEA Group AG  | 491,870      | 0.11            | EUR 780,255  | Enel SpA                                    | 6,110,957    | 1.34            |
| EUR 5,758  | Hannover Rueck SE   | 812,454      | 0.18            | EUR 239,135  | Eni SpA                                     | 2,455,916    | 0.54            |
| EUR 14,209   | HeidelbergCement AG                                       | 1,027,879    | 0.23            | EUR 11,943   | Ferrari NV                                  | 2,078,082    | 0.45            |
| EUR 16,249   | Hellofresh SE   | 1,332,093    | 0.29            | EUR 56,563   | FinecoBank Banca Fineco SpA                 | 831,476      | 0.18            |
| EUR 9,641  | Henkel AG & Co KGaA                                       | 748,624      | 0.16            | EUR 32,417   | Infrastrutture Wireless Italiane SpA        | 308,350      | 0.07            |
| EUR 16,881   | Henkel AG & Co KGaA—Preferred Stock                       | 1,503,084    | 0.33            | EUR 1,564,840  | Intesa Sanpaolo SpA                         | 3,645,295    | 0.80            |
| EUR 123,733  | Infineon Technologies AG                                  | 4,184,650    | 0.92            | EUR 59,132   | Mediobanca Banca di Credito Finanziario SpA | 582,450      | 0.13            |
| EUR 6,891  | KION Group AG   | 619,363      | 0.14            | EUR 18,501   | Moncler SpA                                 | 1,055,667    | 0.23            |
| EUR 6,926  | Knorr-Bremse AG   | 671,822      | 0.15            | EUR 41,960   | Nexi SpA                                    | 776,680      | 0.17            |
| EUR 8,015  | LANXESS AG  | 463,427      | 0.10            | EUR 50,405   | Poste Italiane SpA                          | 562,016      | 0.12            |
| EUR 6,884  | LEG Immobilien AG   | 836,062      | 0.18            | EUR 25,149   | Prysmian SpA                                | 760,254      | 0.17            |
| EUR 12,245   | Merck KGaA  | 1,980,017    | 0.43            | EUR 10,088   | Recordati SpA                               | 486,242      | 0.11            |
| EUR 5,070  | MTU Aero Engines AG                                       | 1,059,123    | 0.23            | EUR 192,544  | Snam SpA                                    | 938,652      | 0.20            |
| EUR 13,275   | Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen | 3,065,861    | 0.67            | EUR 798,407  | Telecom Italia SpA                          | 334,453      | 0.07            |
| EUR 5,514  | Nemetschek SE   | 355,763      | 0.08            | EUR 593,514  | Telecom Italia SpA—Preferred Stock          | 265,182      | 0.06            |
| EUR 14,621   | Porsche Automobil Holding SE—Preferred Stock              | 1,321,154    | 0.29            | EUR 130,562  | Terna Rete Elettrica Nazionale SpA          | 820,452      | 0.18            |
| EUR 9,318  | Puma SE   | 936,925      | 0.21            | EUR 201,377  | UniCredit SpA                               | 2,003,701    | 0.44            |
| EUR 489  | Rational AG   | 373,596      | 0.08            | <b>Total Italy</b>   | <b>28,012,575</b>                           | <b>6.14</b>  |                 |
| EUR 60,866   | RWE AG  | 1,860,065    | 0.41            |  |   |              |                 |
| EUR 100,020  | SAP SE  | 11,886,377   | 2.61            |  |   |              |                 |
| EUR 2,497  | Sartorius AG—Preferred Stock                              | 1,096,183    | 0.24            |  |   |              |                 |
| EUR 8,651  | Scout24 AG  | 615,259      | 0.13            |  |   |              |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (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 - 98.76% (continued)   |  |                   |                 | Common and Preferred Stocks - 98.76% (continued)   |                                    |                    |                 |
| Luxembourg   |  |                   |                 | Spain (continued)  |                                    |                    |                 |
| EUR 67,918   | ArcelorMittal SA                               | 1,755,680         | 0.38            | EUR 42,684   | Amadeus IT Group SA                | 2,532,015          | 0.56            |
| EUR 95,395   | Aroundtown SA                                  | 627,699           | 0.14            | EUR 640,781  | Banco Bilbao Vizcaya Argentaria SA | 3,350,003          | 0.74            |
| EUR 12,647   | Eurofins Scientific SE                         | 1,219,171         | 0.27            | EUR 1,664,321  | Banco Santander SA                 | 5,358,281          | 1.18            |
| EUR 45,557   | Tenaris SA                                     | 418,760           | 0.09            | EUR 424,462  | CaixaBank SA                       | 1,101,054          | 0.24            |
| <b>Total Luxembourg</b>  |  | <b>4,021,310</b>  | <b>0.88</b>     | EUR 48,346   | Cellnex Telecom SA                 | 2,597,147          | 0.57            |
| Netherlands  |  |                   |                 | EUR 27,343   | EDP Renovaveis SA                  | 534,282            | 0.12            |
| EUR 40,809   | ABN AMRO Bank NV                               | 415,925           | 0.09            | EUR 24,012   | Enagas SA                          | 467,874            | 0.10            |
| EUR 1,872  | Adyen NV                                       | 3,857,256         | 0.85            | EUR 30,328   | Endesa SA                          | 620,511            | 0.14            |
| EUR 170,855  | Aegon NV                                       | 597,822           | 0.13            | EUR 46,859   | Ferrovial SA                       | 1,159,760          | 0.25            |
| EUR 18,283   | Akzo Nobel NV                                  | 1,905,089         | 0.42            | EUR 28,482   | Grifols SA                         | 650,529            | 0.14            |
| EUR 4,308  | Argenx SE                                      | 1,098,971         | 0.24            | EUR 550,371  | Iberdrola SA                       | 5,657,814          | 1.24            |
| EUR 4,474  | ASM International NV                           | 1,239,298         | 0.27            | EUR 104,814  | Industria de Diseno Textil SA      | 3,114,024          | 0.68            |
| EUR 39,970   | ASML Holding NV                                | 23,158,618        | 5.08            | EUR 28,065   | Naturgy Energy Group SA            | 608,449            | 0.13            |
| EUR 10,355   | EXOR NV  | 699,584           | 0.15            | EUR 41,331   | Red Electrica Corp SA              | 647,037            | 0.14            |
| EUR 10,907   | Heineken Holding NV                            | 926,550           | 0.20            | EUR 142,222  | Repsol SA                          | 1,501,011          | 0.33            |
| EUR 24,559   | Heineken NV                                    | 2,509,930         | 0.55            | EUR 23,002   | Siemens Gamesa Renewable Energy SA | 647,736            | 0.14            |
| EUR 374,419  | ING Groep NV                                   | 4,171,028         | 0.91            | EUR 503,594  | Telefonica SA                      | 1,984,664          | 0.44            |
| EUR 7,340  | JDE Peet's NV                                  | 224,604           | 0.05            | <b>Total Spain</b>   |                                    | <b>34,086,692</b>  | <b>7.48</b>     |
| EUR 17,153   | Just Eat Takeaway.com NV                       | 1,335,704         | 0.29            | Switzerland  |                                    |                    |                 |
| EUR 104,291  | Koninklijke Ahold Delhaize NV                  | 2,614,575         | 0.57            | EUR 38,161   | Siemens Energy AG                  | 970,053            | 0.21            |
| EUR 16,316   | Koninklijke DSM NV                             | 2,568,138         | 0.56            | EUR 66,282   | STMicroelectronics NV              | 2,028,560          | 0.45            |
| EUR 341,108  | Koninklijke KPN NV                             | 898,478           | 0.20            | <b>Total Switzerland</b>   |                                    | <b>2,998,613</b>   | <b>0.66</b>     |
| EUR 89,070   | Koninklijke Philips NV                         | 3,722,235         | 0.82            | United Kingdom   |                                    |                    |                 |
| EUR 6,670  | Koninklijke Vopak NV                           | 255,461           | 0.06            | EUR 96,864   | CNH Industrial NV                  | 1,348,831          | 0.30            |
| EUR 29,388   | NN Group NV                                    | 1,169,055         | 0.26            | USD 19,530   | Coca-Cola European Partners PLC    | 976,911            | 0.21            |
| EUR 46,793   | Prosus NV                                      | 3,859,019         | 0.85            | <b>Total United Kingdom</b>  |                                    | <b>2,325,742</b>   | <b>0.51</b>     |
| EUR 22,040   | QIAGEN NV                                      | 898,350           | 0.20            | <b>Total Common and Preferred Stocks</b>   |                                    | <b>450,339,130</b> | <b>98.76</b>    |
| EUR 11,377   | Randstad NV                                    | 733,816           | 0.16            | Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market       |                                    |                    |                 |
| EUR 194,032  | Stellantis NV                                  | 3,212,006         | 0.70            |  |                                    | <b>450,339,130</b> | <b>98.76</b>    |
| EUR 25,347   | Wolters Kluwer NV                              | 2,147,398         | 0.47            | Other transferable securities  |                                    |                    |                 |
| <b>Total Netherlands</b>   |  | <b>64,218,910</b> | <b>14.08</b>    | Common and Preferred Stocks - 0.00%  |                                    |                    |                 |
| Poland   |  |                   |                 | Portugal   |                                    |                    |                 |
| EUR 18,977   | InPost SA                                      | 321,205           | 0.07            | EUR 1,471,159  | Banco Espirito Santo SA*           | 0                  | 0.00            |
| <b>Total Poland</b>  |  | <b>321,205</b>    | <b>0.07</b>     | <b>Total Portugal</b>  |                                    | <b>0</b>           | <b>0.00</b>     |
| Portugal   |  |                   |                 | Total Common and Preferred Stocks  |                                    |                    |                 |
| EUR 265,060  | EDP - Energias de Portugal SA                  | 1,184,818         | 0.26            |  |                                    | <b>0</b>           | <b>0.00</b>     |
| EUR 48,359   | Galp Energia SGPS SA                           | 442,582           | 0.10            | Total Other transferable securities  |                                    |                    |                 |
| EUR 24,035   | Jeronimo Martins SGPS SA                       | 369,658           | 0.08            |  |                                    | <b>0</b>           | <b>0.00</b>     |
| <b>Total Portugal</b>  |  | <b>1,997,058</b>  | <b>0.44</b>     | <b>TOTAL INVESTMENTS</b>   |                                    |                    |                 |
| Spain  |  |                   |                 |  |                                    | <b>450,339,130</b> | <b>98.76</b>    |
| EUR 22,837   | ACS Actividades de Construccion y Servicios SA | 515,888           | 0.11            |  |                                    |                    |                 |
| EUR 22,837   | ACS Actividades de Construccion y Servicios SA | 26,948            | 0.01            |  |                                    |                    |                 |
| EUR 7,315  | Aena SME SA                                    | 1,011,665         | 0.22            |  |                                    |                    |                 |



## Schedule of Investments *(continued)*

as at 30 June 2021 (Expressed in Euro)

Derivatives

Futures Contracts – (0.02)%

| Description                              | Currency | Number of<br>Contracts | Commitment | Unrealised<br>Loss | % of<br>Net Assets |
|--|----------|------------------------|------------|--------------------|--------------------|
| EURO STOXX 50 INDEX FUTURE, due 17/09/21 | EUR      | 121                    | 4,907,155  | (82,030)           | (0.02)             |
| Unrealised Loss on Futures Contracts     |          |                        | 4,907,155  | (82,030)           | (0.02)             |
| Total Futures Contracts                  |          |                        | 4,907,155  | (82,030)           | (0.02)             |
| Other Net Assets/(Liabilities)           |          |                        |            | 5,739,884          | 1.26               |
| <b>TOTAL NET ASSETS</b>                  |          |                        |            | <b>455,996,984</b> | <b>100.00</b>      |

The counterparty for futures contracts was Barclays Capital Inc. Collateral held for the futures contracts includes EUR 394,237 held as cash at Barclays Capital Inc.

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

## Schedule of Investments

as at 30 June 2021 (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 - 98.87%   |                                  |                   |                 | Common and Preferred Stocks - 98.87% <i>(continued)</i>   |  |                   |                 |
| Austria  |                                  |                   |                 | Finland <i>(continued)</i>  |  |                   |                 |
| EUR 27,615   | Erste Group Bank AG              | 854,408           | 0.10            | EUR 59,664  | Stora Enso OYJ                               | 917,931           | 0.11            |
| EUR 14,887   | OMV AG                           | 714,130           | 0.09            | EUR 50,519  | UPM-Kymmene OYJ                              | 1,611,556         | 0.19            |
| EUR 14,963   | Raiffeisen Bank International AG | 285,793           | 0.03            | EUR 44,861  | Wartsila OYJ Abp                             | 561,436           | 0.07            |
| EUR 6,883  | Verbund AG                       | 534,465           | 0.06            |   |  |                   |                 |
| EUR 11,732   | voestalpine AG                   | 402,877           | 0.05            | <b>Total Finland</b>  |  | <b>17,199,719</b> | <b>2.02</b>     |
| <b>Total Austria</b>   |                                  | <b>2,791,673</b>  | <b>0.33</b>     | France  |  |                   |                 |
| Belgium  |                                  |                   |                 | EUR 16,451  | Accor SA                                     | 518,042           | 0.06            |
| EUR 16,302   | Ageas                            | 762,934           | 0.09            | EUR 3,001   | Aeroports de Paris                           | 329,660           | 0.04            |
| EUR 70,400   | Anheuser-Busch InBev SA          | 4,281,024         | 0.50            | EUR 43,989  | Air Liquide SA                               | 6,495,416         | 0.76            |
| EUR 5,598  | Colruyt SA                       | 264,002           | 0.03            | EUR 54,594  | Airbus SE                                    | 5,920,173         | 0.70            |
| EUR 3,123  | Elia Group SA/NV                 | 277,947           | 0.03            | EUR 27,460  | Alstom SA                                    | 1,169,521         | 0.14            |
| EUR 10,635   | Groupe Bruxelles Lambert SA      | 1,003,306         | 0.12            | EUR 6,131   | Amundi SA                                    | 455,840           | 0.05            |
| EUR 23,905   | KBC Group NV                     | 1,537,091         | 0.18            | EUR 5,090   | Arkema SA                                    | 538,522           | 0.06            |
| EUR 15,376   | Proximus SADP                    | 250,475           | 0.03            | EUR 9,934   | Atos SE                                      | 509,614           | 0.06            |
| EUR 1,558  | Sofina SA                        | 566,800           | 0.07            | EUR 178,324   | AXA SA                                       | 3,813,459         | 0.45            |
| EUR 6,710  | Solvay SA                        | 719,312           | 0.08            | EUR 4,188   | BioMerieux                                   | 410,424           | 0.05            |
| EUR 11,929   | UCB SA                           | 1,051,661         | 0.12            | EUR 104,348   | BNP Paribas SA                               | 5,516,879         | 0.65            |
| EUR 18,931   | Umicore SA                       | 974,946           | 0.12            | EUR 89,203  | Bolloré SA                                   | 403,198           | 0.05            |
| <b>Total Belgium</b>   |                                  | <b>11,689,498</b> | <b>1.37</b>     | EUR 20,746  | Bouygues SA                                  | 647,068           | 0.08            |
| Chile  |                                  |                   |                 | EUR 26,277  | Bureau Veritas SA                            | 701,070           | 0.08            |
| GBP 36,398   | Antofagasta PLC                  | 608,650           | 0.07            | EUR 15,302  | Capgemini SE                                 | 2,478,924         | 0.29            |
| <b>Total Chile</b>   |                                  | <b>608,650</b>    | <b>0.07</b>     | EUR 57,697  | Carrefour SA                                 | 956,905           | 0.11            |
| Denmark  |                                  |                   |                 | EUR 46,976  | Cie de Saint-Gobain                          | 2,609,047         | 0.31            |
| DKK 16,534   | Ambu A/S                         | 536,070           | 0.06            | EUR 16,132  | Cie Generale des Etablissements Michelin SCA | 2,169,754         | 0.26            |
| DKK 582  | AP Moller - Maersk A/S           | 1,410,731         | 0.17            | EUR 17,352  | CNP Assurances                               | 249,001           | 0.03            |
| DKK 326  | AP Moller - Maersk A/S           | 763,681           | 0.09            | EUR 4,851   | Covivio REIT                                 | 349,854           | 0.04            |
| DKK 10,411   | Carlsberg A/S                    | 1,636,639         | 0.19            | EUR 115,125   | Credit Agricole SA                           | 1,360,087         | 0.16            |
| DKK 10,717   | Chr Hansen Holding A/S           | 815,710           | 0.10            | EUR 62,986  | Danone SA                                    | 3,739,479         | 0.44            |
| DKK 11,421   | Coloplast A/S                    | 1,580,395         | 0.19            | EUR 253   | Dassault Aviation SA                         | 250,976           | 0.03            |
| DKK 63,556   | Danske Bank A/S                  | 943,137           | 0.11            | EUR 12,580  | Dassault Systemes SE                         | 2,572,610         | 0.30            |
| DKK 11,158   | Demant AS                        | 529,672           | 0.06            | EUR 24,989  | Edenred                                      | 1,200,721         | 0.14            |
| DKK 19,043   | DSV AS                           | 3,745,220         | 0.44            | EUR 8,421   | Eiffage SA                                   | 722,522           | 0.08            |
| DKK 6,180  | Genmab A/S                       | 2,132,511         | 0.25            | EUR 36,875  | Electricite de France SA                     | 424,800           | 0.05            |
| DKK 10,831   | GN Store Nord A/S                | 797,878           | 0.09            | EUR 175,111   | Engie SA                                     | 2,023,232         | 0.24            |
| DKK 160,837  | Novo Nordisk A/S                 | 11,363,762        | 1.34            | EUR 26,721  | EssilorLuxottica SA                          | 4,158,856         | 0.49            |
| DKK 19,369   | Novozymes A/S                    | 1,231,229         | 0.15            | EUR 3,974   | Eurazeo SE                                   | 292,089           | 0.03            |
| DKK 18,253   | Orsted A/S                       | 2,160,046         | 0.25            | EUR 10,925  | Faurecia SA                                  | 451,967           | 0.05            |
| DKK 10,396   | Pandora A/S                      | 1,178,528         | 0.14            | EUR 4,419   | Gecina SA REIT                               | 570,935           | 0.07            |
| DKK 900  | ROCKWOOL International A/S       | 369,501           | 0.04            | EUR 38,819  | Getlink                                      | 510,470           | 0.06            |
| DKK 34,270   | Tryg A/S                         | 709,480           | 0.08            | EUR 3,008   | Hermes International                         | 3,695,328         | 0.43            |
| <b>Total Denmark</b>   |                                  | <b>31,904,190</b> | <b>3.75</b>     | EUR 1,496   | Iliad SA                                     | 184,606           | 0.02            |
| Finland  |                                  |                   |                 | EUR 3,813   | Ipsen SA                                     | 334,476           | 0.04            |
| EUR 12,232   | Elisa OYJ                        | 615,514           | 0.07            | EUR 6,945   | Kering SA                                    | 5,118,465         | 0.60            |
| EUR 39,897   | Fortum OYJ                       | 928,004           | 0.11            | EUR 19,887  | Klepierre SA REIT                            | 432,145           | 0.05            |
| EUR 27,336   | Kesko OYJ                        | 851,516           | 0.10            | EUR 8,688   | La Francaise des Jeux SAEM                   | 430,751           | 0.05            |
| EUR 32,012   | Kone OYJ                         | 2,202,426         | 0.26            | EUR 25,112  | Legrand SA                                   | 2,241,497         | 0.26            |
| EUR 40,317   | Neste Oyj                        | 2,081,970         | 0.24            | EUR 23,490  | L'Oreal SA                                   | 8,827,542         | 1.04            |
| EUR 488,181  | Nokia OYJ                        | 2,204,381         | 0.26            | EUR 26,002  | LVMH Moet Hennessy Louis Vuitton SE          | 17,195,123        | 2.02            |
| SEK 316,290  | Nordea Bank Abp                  | 2,970,793         | 0.35            | EUR 95,619  | Natixis SA                                   | 382,476           | 0.05            |
| EUR 10,629   | Orion Oyj                        | 385,301           | 0.04            | EUR 189,441   | Orange SA                                    | 1,821,475         | 0.21            |
| EUR 48,217   | Sampo Oyj                        | 1,868,891         | 0.22            | EUR 5,226   | Orpea  | 560,489           | 0.07            |

## Schedule of Investments (continued)

as at 30 June 2021 (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 - 98.87% (continued)   |   |                    |                 | Common and Preferred Stocks - 98.87% (continued)   |   |                    |                 |
| France (continued)   |   |                    |                 | Germany (continued)  |   |                    |                 |
| EUR 20,040   | Pernod Ricard SA                            | 3,751,488          | 0.44            | EUR 7,026  | FUCHS PETROLUB SE-Preferred Stock                         | 288,207            | 0.03            |
| EUR 22,159   | Publicis Groupe SA                          | 1,195,256          | 0.14            | EUR 15,509   | GEA Group AG  | 529,787            | 0.06            |
| EUR 2,300  | Remy Cointreau SA                           | 400,430            | 0.05            | EUR 5,513  | Hannover Rueck SE   | 777,884            | 0.09            |
| EUR 17,398   | Renault SA                                  | 593,011            | 0.07            | EUR 14,566   | HeidelbergCement AG                                       | 1,053,704          | 0.12            |
| EUR 31,473   | Safran SA                                   | 3,679,823          | 0.43            | EUR 15,626   | Hellofresh SE   | 1,281,020          | 0.15            |
| EUR 105,677  | Sanofi                                      | 9,337,620          | 1.10            | EUR 8,727  | Henkel AG & Co KGaA                                       | 677,652            | 0.08            |
| EUR 2,573  | Sartorius Stedim Biotech                    | 1,026,370          | 0.12            | EUR 16,004   | Henkel AG & Co KGaA-Preferred Stock                       | 1,424,996          | 0.17            |
| EUR 50,057   | Schneider Electric SE                       | 6,641,563          | 0.78            | EUR 126,390  | Infineon Technologies AG                                  | 4,274,510          | 0.50            |
| EUR 16,028   | SCOR SE                                     | 429,871            | 0.05            | EUR 7,295  | KION Group AG   | 655,675            | 0.08            |
| EUR 2,517  | SEB SA                                      | 383,591            | 0.05            | EUR 6,575  | Knorr-Bremse AG   | 637,775            | 0.07            |
| EUR 74,377   | Societe Generale SA                         | 1,849,012          | 0.22            | EUR 8,398  | LANXESS AG  | 485,572            | 0.06            |
| EUR 8,002  | Sodexo SA                                   | 629,757            | 0.07            | EUR 7,424  | LEG Immobilien AG   | 901,645            | 0.11            |
| EUR 30,536   | Suez  | 612,247            | 0.07            | EUR 12,102   | Merck KGaA  | 1,956,893          | 0.23            |
| EUR 5,563  | Teleperformance                             | 1,904,215          | 0.22            | EUR 4,982  | MTU Aero Engines AG                                       | 1,040,740          | 0.12            |
| EUR 9,811  | Thales SA                                   | 844,138            | 0.10            | EUR 13,171   | Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen | 3,041,842          | 0.36            |
| EUR 233,043  | TOTAL SA                                    | 8,891,756          | 1.05            | EUR 5,838  | Nemetschek SE   | 376,668            | 0.04            |
| EUR 9,147  | Ubisoft Entertainment SA                    | 540,039            | 0.06            | EUR 14,342   | Porsche Automobil Holding SE-Preferred Stock              | 1,295,943          | 0.15            |
| EUR 12,670   | Unibail-Rodamco-Westfield REIT              | 924,783            | 0.11            | EUR 9,995  | Puma SE   | 1,004,997          | 0.12            |
| EUR 23,147   | Valeo SA                                    | 587,239            | 0.07            | EUR 512  | Rational AG   | 391,168            | 0.05            |
| EUR 50,239   | Veolia Environnement SA                     | 1,279,587          | 0.15            | EUR 60,673   | RWE AG  | 1,854,167          | 0.22            |
| EUR 49,210   | Vinci SA                                    | 4,428,408          | 0.52            | EUR 97,567   | SAP SE  | 11,594,862         | 1.36            |
| EUR 65,187   | Vivendi SA                                  | 1,846,748          | 0.22            | EUR 2,288  | Sartorius AG-Preferred Stock                              | 1,004,432          | 0.12            |
| EUR 2,710  | Wendel SA                                   | 307,314            | 0.04            | EUR 9,324  | Scout24 AG  | 663,123            | 0.08            |
| EUR 22,073   | Worldline SA                                | 1,742,443          | 0.20            | EUR 71,381   | Siemens AG  | 9,537,929          | 1.12            |
| <b>Total France</b>  |   | <b>149,572,197</b> | <b>17.58</b>    | EUR 25,621   | Siemens Healthineers AG                                   | 1,324,093          | 0.16            |
| Germany  |   |                    |                 | EUR 12,089   | Symrise AG  | 1,420,458          | 0.17            |
| EUR 17,627   | adidas AG                                   | 5,533,115          | 0.65            | EUR 13,758   | Teamviewer AG   | 436,404            | 0.05            |
| EUR 38,411   | Allianz SE                                  | 8,077,833          | 0.95            | EUR 105,256  | Telefonica Deutschland Holding AG                         | 234,195            | 0.03            |
| EUR 85,167   | BASF SE                                     | 5,658,496          | 0.67            | EUR 5,895  | Uniper SE   | 183,099            | 0.02            |
| EUR 31,232   | Bayerische Motoren Werke AG                 | 2,789,330          | 0.33            | EUR 10,361   | United Internet AG  | 357,247            | 0.04            |
| EUR 5,749  | Bayerische Motoren Werke AG-Preferred Stock | 435,774            | 0.05            | EUR 2,890  | Volkswagen AG   | 799,952            | 0.09            |
| EUR 2,732  | Bechtle AG                                  | 427,968            | 0.05            | EUR 17,410   | Volkswagen AG-Preferred Stock                             | 3,676,992          | 0.43            |
| EUR 9,303  | Beiersdorf AG                               | 946,580            | 0.11            | EUR 50,354   | Vonovia SE  | 2,745,300          | 0.32            |
| EUR 14,491   | Brenntag AG                                 | 1,136,384          | 0.13            | EUR 14,987   | Zalando SE  | 1,527,925          | 0.18            |
| EUR 4,069  | Carl Zeiss Meditec AG                       | 663,044            | 0.08            | <b>Total Germany</b>   |   | <b>119,041,260</b> | <b>14.00</b>    |
| EUR 101,276  | Commerzbank AG                              | 605,833            | 0.07            | Ireland  |   |                    |                 |
| EUR 10,079   | Continental AG                              | 1,249,594          | 0.15            | EUR 71,878   | CRH PLC   | 3,054,815          | 0.36            |
| EUR 17,803   | Covestro AG                                 | 969,551            | 0.11            | GBP 8,873  | DCC PLC   | 611,691            | 0.07            |
| EUR 79,471   | Daimler AG                                  | 5,984,166          | 0.70            | EUR 16,138   | Flutter Entertainment PLC                                 | 2,464,273          | 0.29            |
| EUR 14,637   | Delivery Hero AG                            | 1,630,562          | 0.19            | EUR 15,078   | Kerry Group PLC   | 1,776,188          | 0.21            |
| EUR 197,508  | Deutsche Bank AG                            | 2,169,823          | 0.26            | EUR 14,322   | Kingspan Group PLC  | 1,140,604          | 0.14            |
| EUR 18,238   | Deutsche Boerse AG                          | 2,684,634          | 0.32            | EUR 22,846   | Smurfit Kappa Group PLC                                   | 1,045,205          | 0.12            |
| EUR 24,169   | Deutsche Lufthansa AG                       | 229,364            | 0.03            | <b>Total Ireland</b>   |   | <b>10,092,776</b>  | <b>1.19</b>     |
| EUR 91,791   | Deutsche Post AG                            | 5,265,132          | 0.62            | Isle Of Man  |   |                    |                 |
| EUR 308,901  | Deutsche Telekom AG                         | 5,502,145          | 0.65            | GBP 54,279   | GVC Holdings PLC  | 1,103,668          | 0.13            |
| EUR 32,754   | Deutsche Wohnen SE                          | 1,689,451          | 0.20            | <b>Total Isle Of Man</b>   |   | <b>1,103,668</b>   | <b>0.13</b>     |
| EUR 220,320  | E.ON SE                                     | 2,149,001          | 0.25            |  |   |                    |                 |
| EUR 21,198   | Evonik Industries AG                        | 599,479            | 0.07            |  |   |                    |                 |
| EUR 20,455   | Fresenius Medical Care AG & Co KGaA         | 1,432,668          | 0.17            |  |   |                    |                 |
| EUR 39,879   | Fresenius SE & Co KGaA                      | 1,754,477          | 0.21            |  |   |                    |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (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 - 98.87% (continued)   |   |                   |                 | Common and Preferred Stocks - 98.87% (continued)   |  |                   |                 |
| Italy  |   |                   |                 | Netherlands (continued)  |  |                   |                 |
| EUR 12,462   | Amplifon SpA                                | 518,918           | 0.06            | EUR 332,505  | Koninklijke KPN NV                             | 875,818           | 0.10            |
| EUR 105,758  | Assicurazioni Generali SpA                  | 1,787,839         | 0.21            | EUR 83,827   | Koninklijke Philips NV                         | 3,503,130         | 0.41            |
| EUR 45,323   | Atlantia SpA                                | 692,082           | 0.08            | EUR 7,107  | Koninklijke Vopak NV                           | 272,198           | 0.03            |
| EUR 46,625   | Davide Campari-Milano NV                    | 526,629           | 0.06            | EUR 28,215   | NN Group NV                                    | 1,122,393         | 0.13            |
| EUR 2,545  | DiaSorin SpA                                | 405,927           | 0.05            | EUR 47,205   | Prosus NV                                      | 3,892,996         | 0.46            |
| EUR 778,023  | Enel SpA                                    | 6,093,476         | 0.72            | EUR 21,644   | QIAGEN NV                                      | 882,209           | 0.10            |
| EUR 245,365  | Eni SpA                                     | 2,519,899         | 0.30            | EUR 9,924  | Randstad NV                                    | 640,098           | 0.08            |
| EUR 12,065   | Ferrari NV                                  | 2,099,310         | 0.25            | EUR 189,157  | Stellantis NV                                  | 3,131,305         | 0.37            |
| EUR 56,489   | FinecoBank Banca Fineco SpA                 | 830,388           | 0.10            | EUR 24,123   | Wolters Kluwer NV                              | 2,043,701         | 0.24            |
| EUR 24,261   | Infrastrutture Wireless Italiane SpA        | 230,771           | 0.03            | <b>Total Netherlands</b>   |  | <b>63,164,155</b> | <b>7.43</b>     |
| EUR 1,519,485  | Intesa Sanpaolo SpA                         | 3,539,640         | 0.41            | Norway   |  |                   |                 |
| EUR 62,780   | Mediobanca Banca di Credito Finanziario SpA | 618,383           | 0.07            | NOK 26,039   | Adevinta ASA                                   | 421,016           | 0.05            |
| EUR 17,856   | Moncler SpA                                 | 1,018,863         | 0.12            | NOK 88,138   | DNB ASA  | 1,620,268         | 0.19            |
| EUR 41,845   | Nexi SpA                                    | 774,551           | 0.09            | NOK 90,801   | Equinor ASA                                    | 1,620,996         | 0.19            |
| EUR 42,748   | Poste Italiane SpA                          | 476,640           | 0.05            | NOK 20,217   | Gjensidige Forsikring ASA                      | 376,014           | 0.04            |
| EUR 24,395   | Prysmian SpA                                | 737,461           | 0.09            | NOK 40,747   | Mowi ASA                                       | 874,441           | 0.10            |
| EUR 10,570   | Recordati SpA                               | 509,474           | 0.06            | NOK 135,945  | Norsk Hydro ASA                                | 731,885           | 0.09            |
| EUR 185,919  | Snam SpA                                    | 906,355           | 0.11            | NOK 75,923   | Orkla ASA                                      | 652,475           | 0.08            |
| EUR 845,249  | Telecom Italia SpA                          | 354,075           | 0.04            | NOK 8,388  | Schibsted ASA                                  | 341,605           | 0.04            |
| EUR 609,323  | Telecom Italia SpA-Preferred Stock          | 272,246           | 0.03            | NOK 9,908  | Schibsted ASA                                  | 348,167           | 0.04            |
| EUR 125,413  | Terna Rete Elettrica Nazionale SpA          | 788,095           | 0.09            | NOK 65,096   | Telenor ASA                                    | 925,577           | 0.11            |
| EUR 198,206  | UniCredit SpA                               | 1,972,150         | 0.23            | NOK 16,079   | Yara International ASA                         | 714,068           | 0.08            |
| <b>Total Italy</b>   |   | <b>27,673,172</b> | <b>3.25</b>     | <b>Total Norway</b>  |  | <b>8,626,512</b>  | <b>1.01</b>     |
| Jordan   |   |                   |                 | Poland   |  |                   |                 |
| GBP 14,698   | Hikma Pharmaceuticals PLC                   | 418,795           | 0.05            | EUR 19,063   | InPost SA                                      | 322,660           | 0.04            |
| <b>Total Jordan</b>  |   | <b>418,795</b>    | <b>0.05</b>     | <b>Total Poland</b>  |  | <b>322,660</b>    | <b>0.04</b>     |
| Luxembourg   |   |                   |                 | Portugal   |  |                   |                 |
| EUR 67,456   | ArcelorMittal SA                            | 1,743,738         | 0.21            | EUR 263,819  | EDP - Energias de Portugal SA                  | 1,179,271         | 0.14            |
| EUR 91,222   | Aroundtown SA                               | 600,241           | 0.07            | EUR 50,670   | Galp Energia SGPS SA                           | 463,732           | 0.05            |
| EUR 12,381   | Eurofins Scientific SE                      | 1,193,528         | 0.14            | EUR 25,445   | Jeronimo Martins SGPS SA                       | 391,344           | 0.05            |
| EUR 47,734   | Tenaris SA                                  | 438,771           | 0.05            | <b>Total Portugal</b>  |  | <b>2,034,347</b>  | <b>0.24</b>     |
| <b>Total Luxembourg</b>  |   | <b>3,976,278</b>  | <b>0.47</b>     | South Africa   |  |                   |                 |
| Netherlands  |   |                   |                 | Spain  |  |                   |                 |
| EUR 42,759   | ABN AMRO Bank NV                            | 435,800           | 0.05            | EUR 22,092   | ACS Actividades de Construccion y Servicios SA | 499,058           | 0.06            |
| EUR 1,895  | Adyen NV                                    | 3,904,648         | 0.46            | EUR 22,092   | ACS Actividades de Construccion y Servicios SA | 26,069            | 0.00            |
| EUR 163,101  | Aegon NV                                    | 570,690           | 0.07            | EUR 7,358  | Aena SME SA                                    | 1,017,611         | 0.12            |
| EUR 18,547   | Akzo Nobel NV                               | 1,932,597         | 0.23            | EUR 41,072   | Amadeus IT Group SA                            | 2,436,391         | 0.29            |
| EUR 4,683  | Argenx SE                                   | 1,194,633         | 0.14            | EUR 611,614  | Banco Bilbao Vizcaya Argentaria SA             | 3,197,518         | 0.37            |
| EUR 4,471  | ASM International NV                        | 1,238,467         | 0.15            | EUR 1,607,048  | Banco Santander SA                             | 5,173,891         | 0.61            |
| EUR 39,334   | ASML Holding NV                             | 22,790,120        | 2.68            | EUR 400,731  | CaixaBank SA                                   | 1,039,496         | 0.12            |
| EUR 11,115   | EXOR NV                                     | 750,929           | 0.09            | EUR 48,918   | Cellnex Telecom SA                             | 2,627,875         | 0.31            |
| EUR 11,470   | Heineken Holding NV                         | 974,377           | 0.11            | EUR 20,000   | EDP Renovaveis SA                              | 390,800           | 0.05            |
| EUR 24,458   | Heineken NV                                 | 2,499,608         | 0.29            | EUR 20,817   | Enagas SA                                      | 405,619           | 0.05            |
| EUR 365,857  | ING Groep NV                                | 4,075,647         | 0.48            | EUR 32,108   | Endesa SA                                      | 656,930           | 0.08            |
| EUR 7,502  | JDE Peet's NV                               | 229,561           | 0.03            | EUR 45,637   | Ferrovial SA                                   | 1,129,516         | 0.13            |
| EUR 16,268   | Just Eat Takeaway.com NV                    | 1,266,789         | 0.15            | EUR 30,153   | Grifols SA                                     | 688,695           | 0.08            |
| EUR 94,951   | Koninklijke Ahold Delhaize NV               | 2,380,422         | 0.28            | EUR 544,933  | Iberdrola SA                                   | 5,601,911         | 0.66            |
| EUR 16,239   | Koninklijke DSM NV                          | 2,556,019         | 0.30            |  |  |                   |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (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 - 98.87% (continued)   |                                    |                   |                 | Common and Preferred Stocks - 98.87% (continued)   |  |                    |                 |
| Spain (continued)  |                                    |                   |                 | Switzerland  |  |                    |                 |
| EUR 104,683  | Industria de Diseno Textil SA      | 3,110,132         | 0.36            | CHF 163,073  | ABB Ltd                                | 4,669,696          | 0.55            |
| EUR 26,191   | Naturgy Energy Group SA            | 567,821           | 0.07            | CHF 15,698   | Adecco Group AG                        | 900,190            | 0.11            |
| EUR 37,944   | Red Electrica Corp SA              | 594,013           | 0.07            | CHF 47,855   | Alcon Inc                              | 2,828,027          | 0.33            |
| EUR 134,970  | Repsol SA                          | 1,424,473         | 0.17            | CHF 4,915  | Baloise Holding AG                     | 647,001            | 0.08            |
| EUR 21,342   | Siemens Gamesa Renewable Energy SA | 600,991           | 0.07            | CHF 2,500  | Banque Cantonale Vaudoise              | 189,521            | 0.02            |
| EUR 497,388  | Telefonica SA                      | 1,960,206         | 0.23            | CHF 296  | Barry Callebaut AG                     | 580,558            | 0.07            |
| <b>Total Spain</b>   |                                    | <b>33,149,016</b> | <b>3.90</b>     | CHF 94   | Chocoladefabriken Lindt & Spruengli AG | 789,345            | 0.09            |
| Sweden   |                                    |                   |                 | CHF 10   | Chocoladefabriken Lindt & Spruengli AG | 883,973            | 0.10            |
| SEK 28,929   | Alfa Laval AB                      | 862,279           | 0.10            | CHF 48,319   | Cie Financiere Richemont SA            | 4,934,661          | 0.58            |
| SEK 95,749   | Assa Abloy AB                      | 2,433,849         | 0.29            | CHF 20,133   | Clariant AG                            | 337,942            | 0.04            |
| SEK 62,595   | Atlas Copco AB                     | 3,234,054         | 0.38            | GBP 20,203   | Coca-Cola HBC AG                       | 615,189            | 0.07            |
| SEK 36,387   | Atlas Copco AB                     | 1,614,489         | 0.19            | CHF 232,455  | Credit Suisse Group AG                 | 2,055,264          | 0.24            |
| SEK 25,376   | Boliden AB                         | 823,181           | 0.10            | CHF 562  | EMS-Chemie Holding AG                  | 466,032            | 0.05            |
| SEK 22,800   | Electrolux AB                      | 533,469           | 0.06            | CHF 3,518  | Geberit AG                             | 2,227,258          | 0.26            |
| SEK 24,288   | Embracer Group AB                  | 554,395           | 0.06            | CHF 874  | Givaudan SA                            | 3,430,821          | 0.40            |
| SEK 99,251   | Epiroc AB                          | 1,803,156         | 0.21            | GBP 970,344  | Glencore PLC                           | 3,497,866          | 0.41            |
| SEK 19,729   | EQT AB                             | 604,203           | 0.07            | CHF 21,146   | Julius Baer Group Ltd                  | 1,164,760          | 0.14            |
| SEK 60,590   | Essity AB                          | 1,695,469         | 0.20            | CHF 5,032  | Kuehne Nagel International AG          | 1,453,339          | 0.17            |
| SEK 16,406   | Evolution Gaming Group AB          | 2,187,682         | 0.26            | CHF 49,528   | LafargeHolcim Ltd                      | 2,507,604          | 0.29            |
| SEK 10,135   | Fastighets AB Balder               | 536,629           | 0.06            | CHF 15,749   | Logitech International SA              | 1,610,549          | 0.19            |
| SEK 74,467   | Hennes & Mauritz AB                | 1,490,515         | 0.17            | CHF 6,867  | Lonza Group AG                         | 4,108,220          | 0.48            |
| SEK 185,129  | Hexagon AB                         | 2,314,569         | 0.27            | CHF 270,335  | Nestle SA                              | 28,414,853         | 3.34            |
| SEK 42,243   | Husqvarna AB                       | 473,578           | 0.06            | CHF 207,865  | Novartis AG                            | 15,989,218         | 1.88            |
| SEK 10,167   | ICA Gruppen AB                     | 399,282           | 0.05            | CHF 2,171  | Partners Group Holding AG              | 2,775,672          | 0.33            |
| SEK 13,029   | Industrivarden AB                  | 402,355           | 0.05            | CHF 65,851   | Roche Holding AG                       | 20,938,363         | 2.46            |
| SEK 10,694   | Industrivarden AB                  | 350,913           | 0.04            | CHF 3,024  | Roche Holdings AG                      | 1,036,702          | 0.12            |
| SEK 14,966   | Investment AB Latour               | 414,361           | 0.05            | CHF 3,479  | Schindler Holding AG                   | 898,165            | 0.11            |
| SEK 172,868  | Investor AB                        | 3,362,080         | 0.40            | CHF 1,687  | Schindler Holding AG                   | 416,138            | 0.05            |
| SEK 24,592   | Kinnevik AB                        | 830,726           | 0.10            | CHF 560  | SGS SA                                 | 1,457,999          | 0.17            |
| SEK 7,683  | L E Lundbergforetagen AB           | 418,315           | 0.05            | EUR 37,918   | Siemens Energy AG                      | 963,876            | 0.11            |
| SEK 18,787   | Lundin Petroleum AB                | 560,906           | 0.07            | CHF 13,455   | Sika AG                                | 3,712,995          | 0.44            |
| SEK 144,893  | Nibe Industrier AB                 | 1,286,065         | 0.15            | CHF 5,207  | Sonova Holding AG                      | 1,653,035          | 0.19            |
| SEK 102,340  | Sandvik AB                         | 2,205,830         | 0.26            | EUR 65,789   | STMicroelectronics NV                  | 2,013,472          | 0.24            |
| SEK 25,734   | Securitas AB                       | 342,799           | 0.04            | CHF 966  | Straumann Holding AG                   | 1,299,824          | 0.15            |
| SEK 43,300   | Sinch AB                           | 614,790           | 0.07            | CHF 2,605  | Swatch Group AG                        | 754,275            | 0.09            |
| SEK 153,578  | Skandinaviska Enskilda Banken AB   | 1,674,034         | 0.20            | CHF 5,319  | Swatch Group AG                        | 296,231            | 0.04            |
| SEK 30,681   | Skanska AB                         | 686,707           | 0.08            | CHF 2,861  | Swiss Life Holding AG                  | 1,173,436          | 0.14            |
| SEK 35,225   | SKF AB                             | 756,806           | 0.09            | CHF 7,913  | Swiss Prime Site AG                    | 662,673            | 0.08            |
| SEK 55,987   | Svenska Cellulosa AB SCA           | 774,224           | 0.09            | CHF 29,185   | Swiss Re AG                            | 2,222,580          | 0.26            |
| SEK 146,355  | Svenska Handelsbanken AB           | 1,393,417         | 0.16            | CHF 2,449  | Swisscom AG                            | 1,180,056          | 0.14            |
| SEK 86,833   | Swedbank AB                        | 1,363,369         | 0.16            | CHF 6,619  | Temenos AG                             | 897,277            | 0.11            |
| SEK 144,092  | Swedish Match AB                   | 1,036,860         | 0.12            | CHF 353,244  | UBS Group AG                           | 4,563,030          | 0.54            |
| SEK 50,481   | Tele2 AB                           | 580,367           | 0.07            | CHF 4,600  | Vifor Pharma AG                        | 502,514            | 0.06            |
| SEK 279,804  | Telefonaktiebolaget LM Ericsson    | 2,967,434         | 0.35            | CHF 13,911   | Zurich Insurance Group AG              | 4,710,658          | 0.55            |
| SEK 234,666  | Telia Co AB                        | 878,783           | 0.10            | <b>Total Switzerland</b>   |  | <b>138,430,858</b> | <b>16.27</b>    |
| SEK 135,483  | Volvo AB                           | 2,750,537         | 0.32            | United Kingdom   |  |                    |                 |
| SEK 15,109   | Volvo AB                           | 316,124           | 0.04            | GBP 91,345   | 3i Group PLC                           | 1,248,159          | 0.15            |
| <b>Total Sweden</b>  |                                    | <b>47,528,601</b> | <b>5.59</b>     | GBP 19,297   | Admiral Group PLC                      | 706,739            | 0.08            |
|  |                                    |                   |                 | GBP 119,420  | Anglo American PLC                     | 3,995,987          | 0.47            |
|  |                                    |                   |                 | GBP 42,711   | Ashtead Group PLC                      | 2,668,796          | 0.31            |

## Schedule of Investments (continued)

as at 30 June 2021 (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 - 98.87% (continued)   |                                   |              |                 | Common and Preferred Stocks - 98.87% (continued)  |                                  |              |                 |
| United Kingdom (continued)   |                                   |              |                 | United Kingdom (continued)  |                                  |              |                 |
| GBP 32,987   | Associated British Foods PLC      | 851,529      | 0.10            | GBP 46,722  | Ocado Group PLC                  | 1,090,158    | 0.13            |
| GBP 124,761  | AstraZeneca PLC                   | 12,619,309   | 1.48            | GBP 68,824  | Pearson PLC                      | 665,434      | 0.08            |
| GBP 79,185   | Auto Trader Group PLC             | 584,262      | 0.07            | GBP 29,648  | Persimmon PLC                    | 1,021,599    | 0.12            |
| GBP 11,610   | AVEVA Group PLC                   | 501,486      | 0.06            | GBP 54,999  | Phoenix Group Holdings PLC       | 433,357      | 0.05            |
| GBP 371,014  | Aviva PLC                         | 1,754,269    | 0.21            | GBP 252,085   | Prudential PLC                   | 4,033,319    | 0.47            |
| GBP 305,489  | BAE Systems PLC                   | 1,857,604    | 0.22            | GBP 65,967  | Reckitt Benckiser Group PLC      | 4,915,753    | 0.58            |
| GBP 1,632,602  | Barclays PLC                      | 3,254,378    | 0.38            | GBP 178,049   | RELX PLC                         | 3,980,168    | 0.47            |
| GBP 93,454   | Barratt Developments PLC          | 756,824      | 0.09            | GBP 174,265   | Rentokil Initial PLC             | 1,004,853    | 0.12            |
| GBP 11,208   | Berkeley Group Holdings PLC       | 599,930      | 0.07            | GBP 106,255   | Rio Tinto PLC                    | 7,363,432    | 0.87            |
| GBP 1,892,854  | BP PLC                            | 6,945,677    | 0.82            | GBP 771,483   | Rolls-Royce Holdings PLC         | 888,991      | 0.10            |
| GBP 205,958  | British American Tobacco PLC      | 6,717,747    | 0.79            | GBP 422,476   | Royal Bank of Scotland Group PLC | 1,000,029    | 0.12            |
| GBP 88,990   | British Land Co PLC REIT          | 513,033      | 0.06            | GBP 109,573   | Sage Group PLC                   | 873,320      | 0.10            |
| GBP 848,487  | BT Group PLC                      | 1,917,493    | 0.23            | GBP 12,566  | Schroders PLC                    | 514,236      | 0.06            |
| GBP 31,333   | Bunzl PLC                         | 871,977      | 0.10            | GBP 112,310   | Segro PLC REIT                   | 1,431,928    | 0.17            |
| GBP 37,401   | Burberry Group PLC                | 900,120      | 0.11            | GBP 19,562  | Severn Trent PLC                 | 569,920      | 0.07            |
| EUR 96,402   | CNH Industrial NV                 | 1,342,398    | 0.16            | GBP 81,531  | Smith & Nephew PLC               | 1,483,986    | 0.17            |
| USD 20,779   | Coca-Cola European Partners PLC   | 1,039,388    | 0.12            | GBP 40,051  | Smiths Group PLC                 | 741,818      | 0.09            |
| GBP 169,613  | Compass Group PLC                 | 3,007,189    | 0.35            | GBP 6,877   | Spirax-Sarco Engineering PLC     | 1,090,696    | 0.13            |
| GBP 13,032   | Croda International PLC           | 1,118,530    | 0.13            | GBP 97,020  | SSE PLC                          | 1,695,837    | 0.20            |
| GBP 218,086  | Diageo PLC                        | 8,792,580    | 1.03            | GBP 54,089  | St James's Place PLC             | 930,629      | 0.11            |
| GBP 138,993  | Direct Line Insurance Group PLC   | 461,450      | 0.05            | GBP 253,167   | Standard Chartered PLC           | 1,359,549    | 0.16            |
| GBP 51,369   | Evrax PLC                         | 354,250      | 0.04            | GBP 179,650   | Standard Life Aberdeen PLC       | 567,131      | 0.07            |
| GBP 89,031   | Experian PLC                      | 2,889,411    | 0.34            | GBP 360,649   | Taylor Wimpey PLC                | 667,778      | 0.08            |
| GBP 20,427   | Ferguson PLC                      | 2,391,430    | 0.28            | GBP 736,457   | Tesco PLC                        | 1,912,678    | 0.22            |
| GBP 476,225  | GlaxoSmithKline PLC               | 7,874,154    | 0.93            | GBP 245,756   | Unilever PLC                     | 12,111,077   | 1.42            |
| GBP 35,814   | Halma PLC                         | 1,123,091    | 0.13            | GBP 68,929  | United Utilities Group PLC       | 782,395      | 0.09            |
| GBP 34,368   | Hargreaves Lansdown PLC           | 636,158      | 0.07            | GBP 2,469,717   | Vodafone Group PLC               | 3,490,906    | 0.41            |
| GBP 1,933,355  | HSBC Holdings PLC                 | 9,398,249    | 1.11            | GBP 18,541  | Whitbread PLC                    | 674,300      | 0.08            |
| GBP 89,691   | Imperial Brands PLC               | 1,626,764    | 0.19            | GBP 243,106   | Wm Morrison Supermarkets PLC     | 698,637      | 0.08            |
| GBP 139,769  | Informa PLC                       | 816,686      | 0.10            | GBP 111,591   | WPP PLC                          | 1,266,381    | 0.15            |
| GBP 15,727   | InterContinental Hotels Group PLC | 881,207      | 0.10            | <b>Total United Kingdom</b>   | <b>170,596,228</b>               | <b>20.06</b> |                 |
| GBP 15,133   | Intertek Group PLC                | 974,848      | 0.11            | <b>Total Common and Preferred Stocks</b>  | <b>840,928,469</b>               | <b>98.87</b> |                 |
| GBP 178,952  | J Sainsbury PLC                   | 566,595      | 0.07            | <b>Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market</b> | <b>840,928,469</b>               | <b>98.87</b> |                 |
| GBP 47,424   | JD Sports Fashion PLC             | 507,692      | 0.06            | <b>Other transferable securities</b>  |                                  |              |                 |
| GBP 15,864   | Johnson Matthey PLC               | 567,887      | 0.07            | <b>Common and Preferred Stocks - 0.37%</b>  |                                  |              |                 |
| GBP 203,612  | Kingfisher PLC                    | 864,545      | 0.10            | <b>Denmark</b>  |                                  |              |                 |
| GBP 71,204   | Land Securities Group PLC REIT    | 560,212      | 0.07            | DKK 96,547  | Vestas Wind Systems AS           | 3,178,310    | 0.37            |
| GBP 544,897  | Legal & General Group PLC         | 1,635,111    | 0.19            | <b>Total Denmark</b>  | <b>3,178,310</b>                 | <b>0.37</b>  |                 |
| GBP 6,515,203  | Lloyds Banking Group PLC          | 3,543,552    | 0.42            | <b>Total Common and Preferred Stocks</b>  | <b>3,178,310</b>                 | <b>0.37</b>  |                 |
| GBP 31,575   | London Stock Exchange Group PLC   | 2,931,491    | 0.34            | <b>Total Other transferable securities</b>  | <b>3,178,310</b>                 | <b>0.37</b>  |                 |
| GBP 262,813  | M&G PLC                           | 700,777      | 0.08            | <b>TOTAL INVESTMENTS</b>  | <b>844,106,779</b>               | <b>99.24</b> |                 |
| GBP 450,939  | Melrose Industries PLC            | 814,735      | 0.10            |   |                                  |              |                 |
| GBP 326,085  | National Grid PLC                 | 3,497,704    | 0.41            |   |                                  |              |                 |
| GBP 12,594   | Next PLC                          | 1,152,530    | 0.14            |   |                                  |              |                 |

## Schedule of Investments *(continued)*

as at 30 June 2021 (Expressed in Euro)

### Derivatives

Futures Contracts – (0.01)%

| Description                              | Currency | Number of Contracts | Commitment | Unrealised Gain    | % of Net Assets |
|--|----------|---------------------|------------|--------------------|-----------------|
| SWISS MARKET INDEX FUTURE, due 17/09/21  | CHF      | 9                   | 979,075    | 6,486              | 0.00            |
| Unrealised Gain on Futures Contracts     |          |                     | 979,075    | 6,486              | 0.00            |
| Description                              | Currency | Number of Contracts | Commitment | Unrealised Loss    | % of Net Assets |
| EURO STOXX 50 INDEX FUTURE, due 17/09/21 | EUR      | 50                  | 2,027,750  | (34,610)           | (0.01)          |
| FTSE 100 INDEX FUTURE, due 17/09/21      | GBP      | 13                  | 1,057,102  | (16,809)           | (0.00)          |
| Unrealised Loss on Futures Contracts     |          |                     | 3,084,852  | (51,419)           | (0.01)          |
| Total Futures Contracts                  |          |                     | 4,063,927  | (44,933)           | (0.01)          |
| Other Net Assets/(Liabilities)           |          |                     |            | 6,524,241          | 0.77            |
| <b>TOTAL NET ASSETS</b>                  |          |                     |            | <b>850,586,087</b> | <b>100.00</b>   |

The counterparty for futures contracts was Barclays Capital Inc. Collateral held for the futures contracts includes EUR 305,061 held as cash at Barclays Capital Inc.

## Schedule of Investments

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description                               | Market Value | % of Net 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 - 99.34%   |   |              |                 | Common and Preferred Stocks - 99.34% <i>(continued)</i>   |   |                   |                 |
| <b>Australia</b>   |   |              |                 | <b>Australia <i>(continued)</i></b>   |   |                   |                 |
| AUD 10,259   | Afterpay Ltd                              | 910,139      | 1.01            | AUD 34,109  | Treasury Wine Estates Ltd                             | 299,094           | 0.33            |
| AUD 29,561   | AGL Energy Ltd                            | 181,982      | 0.20            | AUD 182,941   | Vicinity Centres REIT                                 | 212,195           | 0.24            |
| AUD 11,146   | Ampol Ltd                                 | 236,057      | 0.26            | AUD 4,779   | Washington H Soul Pattinson & Co Ltd                  | 121,018           | 0.14            |
| AUD 56,222   | APA Group                                 | 375,657      | 0.42            | AUD 53,606  | Wesfarmers Ltd  | 2,378,463         | 2.65            |
| AUD 27,170   | Aristocrat Leisure Ltd                    | 878,945      | 0.98            | AUD 173,446   | Westpac Banking Corp                                  | 3,360,839         | 3.75            |
| AUD 9,153  | ASX Ltd                                   | 533,993      | 0.60            | AUD 6,913   | WiseTech Global Ltd                                   | 165,715           | 0.19            |
| AUD 89,858   | Aurizon Holdings Ltd                      | 250,955      | 0.28            | AUD 45,493  | Woodside Petroleum Ltd                                | 758,558           | 0.85            |
| AUD 89,858   | AusNet Services                           | 118,057      | 0.13            | AUD 59,921  | Woolworths Group Ltd                                  | 1,715,305         | 1.91            |
| AUD 134,533  | Australia & New Zealand Banking Group Ltd | 2,843,169    | 3.17            |   | <b>Total Australia</b>                                | <b>49,576,620</b> | <b>55.25</b>    |
| AUD 23,915   | BlueScope Steel Ltd                       | 394,274      | 0.44            | <b>Cayman Islands</b>   |   |                   |                 |
| AUD 69,509   | Brambles Ltd                              | 596,984      | 0.67            | USD 9,549   | Melco Resorts & Entertainment Ltd-ADR                 | 158,227           | 0.18            |
| AUD 3,149  | Cochlear Ltd                              | 594,976      | 0.66            | HKD 79,000  | Wharf Real Estate Investment Co Ltd                   | 459,300           | 0.51            |
| AUD 63,066   | Coles Group Ltd                           | 809,157      | 0.90            | HKD 74,000  | Wynn Macau Ltd  | 116,443           | 0.13            |
| AUD 83,877   | Commonwealth Bank of Australia            | 6,288,881    | 7.01            |   | <b>Total Cayman Islands</b>                           | <b>733,970</b>    | <b>0.82</b>     |
| AUD 25,630   | Computershare Ltd                         | 325,185      | 0.36            | <b>Hong Kong</b>  |   |                   |                 |
| AUD 17,608   | Crown Resorts Ltd                         | 157,441      | 0.18            | HKD 571,800   | AIA Group Ltd   | 7,105,301         | 7.92            |
| AUD 21,512   | CSL Ltd                                   | 4,605,858    | 5.13            | HKD 56,415  | Bank of East Asia Ltd                                 | 104,754           | 0.12            |
| AUD 51,348   | Dexus REIT                                | 411,323      | 0.46            | HKD 175,000   | BOC Hong Kong Holdings Ltd                            | 593,786           | 0.66            |
| AUD 2,863  | Domino's Pizza Enterprises Ltd            | 259,024      | 0.29            | HKD 80,400  | Budweiser Brewing Co APAC Ltd                         | 253,649           | 0.28            |
| AUD 62,915   | Endeavour Group Ltd                       | 297,098      | 0.33            | HKD 94,600  | Chow Tai Fook Jewellery Group Ltd                     | 216,101           | 0.24            |
| AUD 80,783   | Evolution Mining Ltd                      | 272,915      | 0.30            | HKD 94,906  | CK Asset Holdings Ltd                                 | 655,042           | 0.73            |
| AUD 80,063   | Fortescue Metals Group Ltd                | 1,402,905    | 1.56            | HKD 127,500   | CK Hutchison Holdings Ltd                             | 993,291           | 1.11            |
| AUD 78,609   | Goodman Group REIT                        | 1,249,363    | 1.39            | HKD 31,500  | CK Infrastructure Holdings Ltd                        | 187,803           | 0.21            |
| AUD 92,095   | GPT Group REIT                            | 338,788      | 0.38            | HKD 77,500  | CLP Holdings Ltd                                      | 766,433           | 0.85            |
| AUD 116,728  | Insurance Australia Group Ltd             | 452,189      | 0.50            | HKD 94,100  | ESR Cayman Ltd  | 317,469           | 0.35            |
| AUD 32,544   | LendLease Group                           | 279,996      | 0.31            | USD 2,360   | Futu Holdings Ltd                                     | 422,652           | 0.47            |
| AUD 15,889   | Macquarie Group Ltd                       | 1,866,002    | 2.08            | HKD 103,000   | Galaxy Entertainment Group Ltd                        | 824,308           | 0.92            |
| AUD 6,517  | Magellan Financial Group Ltd              | 263,518      | 0.29            | HKD 95,000  | Hang Lung Properties Ltd                              | 230,715           | 0.26            |
| AUD 129,533  | Medibank Pvt Ltd                          | 307,300      | 0.34            | HKD 36,200  | Hang Seng Bank Ltd                                    | 722,989           | 0.81            |
| AUD 189,813  | Mirvac Group REIT                         | 416,106      | 0.46            | HKD 69,318  | Henderson Land Development Co Ltd                     | 328,477           | 0.37            |
| AUD 155,884  | National Australia Bank Ltd               | 3,068,525    | 3.42            | HKD 125,563   | HK Electric Investments & HK Electric Investments Ltd | 127,247           | 0.14            |
| AUD 38,606   | Newcrest Mining Ltd                       | 732,702      | 0.82            | HKD 177,000   | HKT Trust & HKT Ltd                                   | 241,140           | 0.27            |
| AUD 52,256   | Northern Star Resources Ltd               | 383,681      | 0.43            | HKD 529,775   | Hong Kong & China Gas Co Ltd                          | 822,716           | 0.92            |
| AUD 93,326   | Oil Search Ltd                            | 266,946      | 0.30            | HKD 56,923  | Hong Kong Exchanges & Clearing Ltd                    | 3,392,283         | 3.78            |
| AUD 20,116   | Orica Ltd                                 | 200,556      | 0.22            | USD 55,200  | Hongkong Land Holdings Ltd                            | 262,752           | 0.29            |
| AUD 83,267   | Origin Energy Ltd                         | 281,932      | 0.31            | USD 10,170  | Jardine Matheson Holdings Ltd                         | 650,066           | 0.72            |
| AUD 43,693   | Qantas Airways Ltd                        | 152,860      | 0.17            | HKD 98,440  | Link REIT   | 953,870           | 1.06            |
| AUD 69,744   | QBE Insurance Group Ltd                   | 564,968      | 0.63            | HKD 73,184  | MTR Corp Ltd  | 407,580           | 0.45            |
| AUD 8,657  | Ramsay Health Care Ltd                    | 409,127      | 0.46            | HKD 72,212  | New World Development Co Ltd                          | 375,201           | 0.42            |
| AUD 2,499  | REA Group Ltd                             | 317,121      | 0.35            | HKD 65,500  | Power Assets Holdings Ltd                             | 401,897           | 0.45            |
| AUD 13,744   | Reece Ltd                                 | 243,615      | 0.27            | HKD 153,213   | Sino Land Co Ltd                                      | 241,484           | 0.27            |
| AUD 88,636   | Santos Ltd                                | 471,793      | 0.53            | HKD 94,000  | SJM Holdings Ltd                                      | 102,644           | 0.11            |
| AUD 248,571  | Scentre Group REIT                        | 511,324      | 0.57            | HKD 61,500  | Sun Hung Kai Properties Ltd                           | 916,262           | 1.02            |
| AUD 15,856   | SEEK Ltd                                  | 394,495      | 0.44            | HKD 23,500  | Swire Pacific Ltd                                     | 159,323           | 0.18            |
| AUD 21,462   | Sonic Healthcare Ltd                      | 618,724      | 0.69            | HKD 53,400  | Swire Properties Ltd                                  | 159,185           | 0.18            |
| AUD 229,857  | South32 Ltd                               | 505,616      | 0.56            | HKD 65,000  | Techtronic Industries Co Ltd                          | 1,134,969         | 1.27            |
| AUD 114,276  | Stockland REIT                            | 399,794      | 0.45            |   |   |                   |                 |
| AUD 60,545   | Suncorp Group Ltd                         | 504,996      | 0.56            |   |   |                   |                 |
| AUD 62,519   | Sydney Airport                            | 271,760      | 0.30            |   |   |                   |                 |
| AUD 104,964  | Tabcorp Holdings Ltd                      | 408,193      | 0.46            |   |   |                   |                 |
| AUD 196,804  | Telstra Corp Ltd                          | 555,542      | 0.62            |   |   |                   |                 |
| AUD 129,449  | Transurban Group                          | 1,382,926    | 1.54            |   |   |                   |                 |



## Schedule of Investments (continued) as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description                         | Market Value      | % of Net Assets | Quantity  | Description                            | Market Value      | % of Net Assets |
|--|-------------------------------------|-------------------|-----------------|---|--|-------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |                                     |                   |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)  |  |                   |                 |
| Common and Preferred Stocks - 99.34% (continued)   |                                     |                   |                 | Common and Preferred Stocks - 99.34% (continued)  |  |                   |                 |
| Hong Kong (continued)  |                                     |                   |                 | Singapore (continued)   |  |                   |                 |
| HKD 453,265  | WH Group Ltd                        | 407,398           | 0.45            | SGD 285,900   | Genting Singapore Ltd                  | 177,597           | 0.20            |
| HKD 88,000   | Xinyi Glass Holdings Ltd            | 358,647           | 0.40            | SGD 71,300  | Keppel Corp Ltd                        | 290,144           | 0.32            |
| <b>Total Hong Kong</b>   |                                     | <b>24,837,434</b> | <b>27.68</b>    | SGD 101,900   | Mapletree Commercial Trust REIT        | 163,743           | 0.18            |
| Ireland  |                                     |                   |                 | SGD 141,769   | Mapletree Logistics Trust REIT         | 216,208           | 0.24            |
| AUD 21,000   | James Hardie Industries PLC         | 713,716           | 0.79            | SGD 158,684   | Oversea-Chinese Banking Corp Ltd       | 1,410,708         | 1.57            |
| <b>Total Ireland</b>   |                                     | <b>713,716</b>    | <b>0.79</b>     | USD 680   | Sea Ltd                                | 186,728           | 0.21            |
| Macau  |                                     |                   |                 | SGD 63,849  | Singapore Airlines Ltd                 | 230,373           | 0.26            |
| HKD 114,800  | Sands China Ltd                     | 483,393           | 0.54            | SGD 38,000  | Singapore Exchange Ltd                 | 316,054           | 0.35            |
| <b>Total Macau</b>   |                                     | <b>483,393</b>    | <b>0.54</b>     | SGD 76,600  | Singapore Technologies Engineering Ltd | 220,534           | 0.25            |
| New Zealand  |                                     |                   |                 | SGD 390,400   | Singapore Telecommunications Ltd       | 665,091           | 0.74            |
| NZD 35,179   | a2 Milk Co Ltd                      | 158,304           | 0.18            | SGD 55,747  | United Overseas Bank Ltd               | 1,070,814         | 1.19            |
| NZD 59,141   | Auckland International Airport Ltd  | 300,431           | 0.33            | SGD 22,820  | UOL Group Ltd                          | 123,929           | 0.14            |
| NZD 27,249   | Fisher & Paykel Healthcare Corp Ltd | 592,532           | 0.66            | SGD 13,100  | Venture Corp Ltd                       | 187,212           | 0.21            |
| NZD 32,204   | Mercury NZ Ltd                      | 150,092           | 0.17            | SGD 90,800  | Wilmar International Ltd               | 303,973           | 0.34            |
| NZD 60,475   | Meridian Energy Ltd                 | 225,229           | 0.25            | <b>Total Singapore</b>  |  | <b>8,580,503</b>  | <b>9.56</b>     |
| NZD 20,093   | Ryman Healthcare Ltd                | 184,345           | 0.20            | United Kingdom  |  |                   |                 |
| NZD 88,970   | Spark New Zealand Ltd               | 298,405           | 0.33            | AUD 17,551  | Rio Tinto Ltd                          | 1,668,662         | 1.86            |
| AUD 6,243  | Xero Ltd                            | 642,579           | 0.72            | <b>Total United Kingdom</b>   |  | <b>1,668,662</b>  | <b>1.86</b>     |
| <b>Total New Zealand</b>   |                                     | <b>2,551,917</b>  | <b>2.84</b>     | <b>Total Common and Preferred Stocks</b>  |  | <b>89,146,215</b> | <b>99.34</b>    |
| Singapore  |                                     |                   |                 | <b>Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market</b> |  |                   |                 |
| SGD 152,115  | Ascendas REIT                       | 333,834           | 0.37            | <b>TOTAL INVESTMENTS</b>  |  | <b>89,146,215</b> | <b>99.34</b>    |
| SGD 124,767  | CapitaLand Ltd                      | 344,358           | 0.38            |   |  |                   |                 |
| SGD 214,277  | CapitaLand Mall Trust REIT          | 333,164           | 0.37            |   |  |                   |                 |
| SGD 19,300   | City Developments Ltd               | 104,670           | 0.12            |   |  |                   |                 |
| SGD 85,737   | DBS Group Holdings Ltd              | 1,901,369         | 2.12            |   |  |                   |                 |

### Derivatives

#### Futures Contracts – (0.01)%

| Description                                 | Currency | Number of Contracts | Commitment     | Unrealised Loss   | % of Net Assets |
|---|----------|---------------------|----------------|-------------------|-----------------|
| HANG SENG INDEX FUTURE, due 29/07/21        | HKD      | 2                   | 368,665        | (4,462)           | (0.01)          |
| SPI 200 FUTURE, due 16/09/21                | AUD      | 2                   | 271,134        | (1,845)           | (0.00)          |
| <b>Unrealised Loss on Futures Contracts</b> |          |                     | <b>639,799</b> | <b>(6,307)</b>    | <b>(0.01)</b>   |
| <b>Total Futures Contracts</b>              |          |                     | <b>639,799</b> | <b>(6,307)</b>    | <b>(0.01)</b>   |
| <b>Other Net Assets/(Liabilities)</b>       |          |                     |                | <b>598,191</b>    | <b>0.67</b>     |
| <b>TOTAL NET ASSETS</b>                     |          |                     |                | <b>89,738,099</b> | <b>100.00</b>   |

The counterparty for futures contracts was Barclays Capital Inc. Collateral held for the futures contracts includes USD 37,525 held as cash at Barclays Capital Inc.

## Schedule of Investments

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description                               | Market Value | % of Net 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 - 98.06%   |   |              |                 | Common and Preferred Stocks - 98.06% <i>(continued)</i>   |                                  |              |                 |
| Argentina  |   |              |                 | Australia <i>(continued)</i>  |                                  |              |                 |
| USD 4,897  | MercadoLibre Inc                          | 7,628,498    | 0.12            | AUD 126,090   | Sydney Airport                   | 548,094      | 0.01            |
| <b>Total Argentina</b>   |   |              |                 | <b>Total Australia</b>  |                                  |              |                 |
| <b>7,628,498</b>   |   |              |                 | <b>115,430,703</b>  |                                  |              |                 |
| Australia  |   |              |                 | Austria   |                                  |              |                 |
| AUD 25,237   | Afterpay Ltd                              | 2,238,929    | 0.03            | EUR 29,189  | Erste Group Bank AG              | 1,070,996    | 0.02            |
| AUD 62,343   | AGL Energy Ltd                            | 383,793      | 0.01            | EUR 18,231  | OMV AG                           | 1,037,119    | 0.02            |
| AUD 22,940   | Ampol Ltd                                 | 485,839      | 0.01            | EUR 13,557  | Raiffeisen Bank International AG | 307,076      | 0.00            |
| AUD 143,639  | APA Group                                 | 959,749      | 0.01            | EUR 6,953   | Verbund AG                       | 640,268      | 0.01            |
| AUD 56,862   | Aristocrat Leisure Ltd                    | 1,839,476    | 0.03            | EUR 9,355   | voestalpine AG                   | 380,971      | 0.00            |
| AUD 21,386   | ASX Ltd                                   | 1,247,676    | 0.02            | <b>Total Austria</b>  |                                  |              |                 |
| AUD 180,319  | Aurizon Holdings Ltd                      | 503,593      | 0.01            | <b>3,436,430</b>  |                                  |              |                 |
| AUD 154,477  | AusNet Services                           | 202,954      | 0.00            | Belgium   |                                  |              |                 |
| AUD 321,526  | Australia & New Zealand Banking Group Ltd | 6,795,008    | 0.11            | EUR 18,294  | Ageas                            | 1,015,320    | 0.02            |
| AUD 62,564   | BlueScope Steel Ltd                       | 1,031,460    | 0.02            | EUR 86,241  | Anheuser-Busch InBev SA          | 6,219,236    | 0.10            |
| AUD 148,334  | Brambles Ltd                              | 1,273,979    | 0.02            | EUR 4,207   | Colruyt SA                       | 235,285      | 0.00            |
| AUD 7,876  | Cochlear Ltd                              | 1,488,102    | 0.02            | EUR 3,694   | Elia Group SA/NV                 | 389,884      | 0.01            |
| AUD 140,522  | Coles Group Ltd                           | 1,802,942    | 0.03            | EUR 11,225  | Groupe Bruxelles Lambert SA      | 1,255,829    | 0.02            |
| AUD 197,534  | Commonwealth Bank of Australia            | 14,810,590   | 0.23            | EUR 27,148  | KBC Group NV                     | 2,070,128    | 0.03            |
| AUD 73,961   | Computershare Ltd                         | 938,393      | 0.01            | EUR 13,716  | Proximus SADP                    | 264,970      | 0.00            |
| AUD 29,730   | Crown Resorts Ltd                         | 265,829      | 0.00            | EUR 1,775   | Sofina SA                        | 765,789      | 0.01            |
| AUD 50,609   | CSL Ltd                                   | 10,835,713   | 0.17            | EUR 9,029   | Solvay SA                        | 1,147,844    | 0.02            |
| AUD 142,530  | Dexus REIT                                | 1,141,737    | 0.02            | EUR 15,146  | UCB SA                           | 1,583,499    | 0.03            |
| AUD 6,436  | Domino's Pizza Enterprises Ltd            | 582,284      | 0.01            | EUR 24,849  | Umicore SA                       | 1,517,625    | 0.02            |
| AUD 139,942  | Endeavour Group Ltd                       | 660,837      | 0.01            | <b>Total Belgium</b>  |                                  |              |                 |
| AUD 162,095  | Evolution Mining Ltd                      | 547,618      | 0.01            | <b>16,465,409</b>   |                                  |              |                 |
| AUD 176,930  | Fortescue Metals Group Ltd                | 3,100,258    | 0.05            | Bermuda   |                                  |              |                 |
| AUD 173,381  | Goodman Group REIT                        | 2,755,610    | 0.04            | USD 49,567  | Arch Capital Group Ltd           | 1,930,139    | 0.03            |
| AUD 232,089  | GPT Group REIT                            | 853,780      | 0.01            | USD 5,178   | Everest Re Group Ltd             | 1,304,908    | 0.02            |
| AUD 282,103  | Insurance Australia Group Ltd             | 1,092,831    | 0.02            | USD 41,796  | IHS Markit Ltd                   | 4,708,737    | 0.08            |
| AUD 63,228   | LendLease Group                           | 543,988      | 0.01            | USD 4,662   | RenaissanceRe Holdings Ltd       | 693,799      | 0.01            |
| AUD 37,691   | Macquarie Group Ltd                       | 4,426,425    | 0.07            | <b>Total Bermuda</b>  |                                  |              |                 |
| AUD 11,937   | Magellan Financial Group Ltd              | 482,677      | 0.01            | <b>8,637,583</b>  |                                  |              |                 |
| AUD 278,520  | Medibank Pvt Ltd                          | 660,753      | 0.01            | Canada  |                                  |              |                 |
| AUD 517,274  | Mirvac Group REIT                         | 1,133,963    | 0.02            | CAD 25,485  | Agnico Eagle Mines Ltd           | 1,542,724    | 0.02            |
| AUD 371,908  | National Australia Bank Ltd               | 7,320,886    | 0.11            | CAD 14,809  | Air Canada                       | 304,958      | 0.01            |
| AUD 84,702   | Newcrest Mining Ltd                       | 1,607,556    | 0.02            | CAD 60,099  | Algonquin Power & Utilities Corp | 896,413      | 0.01            |
| AUD 119,631  | Northern Star Resources Ltd               | 878,371      | 0.01            | CAD 89,671  | Alimentation Couche-Tard Inc     | 3,298,485    | 0.05            |
| AUD 185,516  | Oil Search Ltd                            | 530,642      | 0.01            | CAD 25,803  | AltaGas Ltd                      | 542,190      | 0.01            |
| AUD 36,418   | Orica Ltd                                 | 363,086      | 0.01            | CAD 6,804   | Atco Ltd                         | 241,544      | 0.00            |
| AUD 229,650  | Origin Energy Ltd                         | 777,568      | 0.01            | CAD 106,960   | B2Gold Corp                      | 449,158      | 0.01            |
| AUD 94,729   | Qantas Airways Ltd                        | 331,409      | 0.00            | CAD 25,700  | Ballard Power Systems Inc        | 466,556      | 0.01            |
| AUD 173,973  | QBE Insurance Group Ltd                   | 1,409,285    | 0.02            | CAD 70,704  | Bank of Montreal                 | 7,254,825    | 0.11            |
| AUD 21,665   | Ramsay Health Care Ltd                    | 1,023,882    | 0.02            | CAD 136,206   | Bank of Nova Scotia              | 8,867,744    | 0.14            |
| AUD 5,752  | REA Group Ltd                             | 729,925      | 0.01            | CAD 36,626  | Bausch Health Cos Inc            | 1,076,035    | 0.02            |
| AUD 30,888   | Reece Ltd                                 | 547,496      | 0.01            |   |                                  |              |                 |
| AUD 225,901  | Santos Ltd                                | 1,202,430    | 0.02            |   |                                  |              |                 |
| AUD 504,020  | Scentre Group REIT                        | 1,036,797    | 0.02            |   |                                  |              |                 |
| AUD 42,372   | SEEK Ltd                                  | 1,054,210    | 0.02            |   |                                  |              |                 |
| AUD 47,283   | Sonic Healthcare Ltd                      | 1,363,113    | 0.02            |   |                                  |              |                 |
| AUD 463,066  | South32 Ltd                               | 1,018,605    | 0.02            |   |                                  |              |                 |
| AUD 277,173  | Stockland REIT                            | 969,689      | 0.01            |   |                                  |              |                 |
| AUD 145,792  | Suncorp Group Ltd                         | 1,216,027    | 0.02            |   |                                  |              |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description  | Market Value | % of Net Assets | Quantity   | Description                              | Market Value       | % of Net Assets |
|--|--|--------------|-----------------|--|--|--------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |                    |                 |
| Common and Preferred Stocks - 98.06% (continued)   |  |              |                 | Common and Preferred Stocks - 98.06% (continued)   |  |                    |                 |
| Canada (continued)   |  |              |                 | Canada (continued)   |  |                    |                 |
| CAD 7,478  | BCE Inc  | 369,159      | 0.01            | CAD 5,300  | Nuvei Corp                               | 434,255            | 0.01            |
| CAD 66,747   | BlackBerry Ltd                                       | 816,617      | 0.01            | CAD 7,205  | ONEX Corp                                | 523,720            | 0.01            |
| CAD 140,330  | Brookfield Asset Management Inc                      | 7,166,655    | 0.11            | CAD 33,740   | Open Text Corp                           | 1,715,201          | 0.03            |
| CAD 967  | Brookfield Asset Management Reinsurance Partners Ltd | 51,150       | 0.00            | CAD 21,376   | Pan American Silver Corp                 | 611,088            | 0.01            |
| CAD 30,501   | CAE Inc  | 940,425      | 0.01            | CAD 16,355   | Parkland Corp                            | 529,097            | 0.01            |
| CAD 49,690   | Cameco Corp  | 953,432      | 0.02            | CAD 57,490   | Pembina Pipeline Corp                    | 1,828,742          | 0.03            |
| CAD 8,793  | Can Apartment Prop REIT                              | 412,702      | 0.01            | CAD 64,031   | Power Corp of Canada                     | 2,025,951          | 0.03            |
| CAD 50,864   | Canadian Imperial Bank of Commerce                   | 5,796,188    | 0.09            | CAD 14,986   | Quebecor Inc                             | 400,095            | 0.01            |
| CAD 79,893   | Canadian National Railway Co                         | 8,438,347    | 0.13            | CAD 31,616   | Restaurant Brands International Inc      | 2,039,223          | 0.03            |
| CAD 130,419  | Canadian Natural Resources Ltd                       | 4,739,445    | 0.07            | CAD 10,198   | RioCan Real Estate Investment Trust REIT | 181,840            | 0.00            |
| CAD 75,745   | Canadian Pacific Railway Ltd                         | 5,830,585    | 0.09            | CAD 11,639   | Ritchie Bros Auctioneers Inc             | 690,746            | 0.01            |
| CAD 7,493  | Canadian Tire Corp Ltd                               | 1,186,972    | 0.02            | CAD 36,906   | Rogers Communications Inc                | 1,964,068          | 0.03            |
| CAD 9,863  | Canadian Utilities Ltd                               | 273,994      | 0.00            | CAD 158,489  | Royal Bank of Canada                     | 16,074,161         | 0.25            |
| CAD 21,314   | Canopy Growth Corp                                   | 516,025      | 0.01            | CAD 24,624   | Saputo Inc                               | 735,161            | 0.01            |
| CAD 14,470   | CCL Industries Inc                                   | 797,761      | 0.01            | CAD 49,858   | Shaw Communications Inc                  | 1,445,854          | 0.02            |
| CAD 133,579  | Genovus Energy Inc                                   | 1,279,373    | 0.02            | CAD 12,533   | Shopify Inc                              | 18,348,300         | 0.29            |
| CAD 25,751   | CGI Inc  | 2,337,200    | 0.04            | CAD 68,030   | Sun Life Financial Inc                   | 3,511,651          | 0.06            |
| CAD 2,108  | Constellation Software Inc                           | 3,195,979    | 0.05            | CAD 162,091  | Suncor Energy Inc                        | 3,886,362          | 0.06            |
| CAD 32,842   | Dollarama Inc  | 1,504,849    | 0.02            | CAD 103,509  | TC Energy Corp                           | 5,127,386          | 0.08            |
| CAD 29,037   | Emera Inc  | 1,318,776    | 0.02            | CAD 56,704   | Teck Resources Ltd                       | 1,307,356          | 0.02            |
| CAD 24,063   | Empire Co Ltd  | 759,802      | 0.01            | CAD 34,562   | TELUS Corp                               | 775,922            | 0.01            |
| CAD 225,935  | Enbridge Inc   | 9,055,281    | 0.14            | CAD 17,500   | TELUS Corp                               | 392,877            | 0.01            |
| CAD 2,706  | Fairfax Financial Holdings Ltd                       | 1,187,904    | 0.02            | CAD 19,977   | Thomson Reuters Corp                     | 1,986,407          | 0.03            |
| CAD 73,525   | First Quantum Minerals Ltd                           | 1,696,365    | 0.03            | CAD 5,858  | Tmx Group Ltd                            | 619,435            | 0.01            |
| CAD 5,400  | Firstservice Corp                                    | 927,153      | 0.01            | CAD 8,600  | Toromont Industries Ltd                  | 750,061            | 0.01            |
| CAD 48,365   | Fortis Inc   | 2,143,089    | 0.03            | CAD 201,524  | Toronto-Dominion Bank                    | 14,137,438         | 0.22            |
| CAD 19,935   | Franco-Nevada Corp                                   | 2,895,992    | 0.05            | USD 27,524   | Waste Connections Inc                    | 3,287,191          | 0.05            |
| CAD 8,061  | George Weston Ltd                                    | 769,125      | 0.01            | CAD 9,500  | West Fraser Timber Co Ltd                | 682,714            | 0.01            |
| CAD 19,700   | GFI Environmental Inc Sub VT                         | 630,311      | 0.01            | CAD 47,095   | Wheaton Precious Metals Corp             | 2,078,067          | 0.03            |
| CAD 18,225   | Gildan Activewear Inc                                | 673,190      | 0.01            | CAD 12,800   | WSP Global Inc                           | 1,495,728          | 0.02            |
| CAD 34,803   | Great-West Lifeco Inc                                | 1,034,843    | 0.02            | CAD 101,407  | Yamana Gold Inc                          | 427,477            | 0.01            |
| CAD 42,135   | Hydro One Ltd  | 1,019,434    | 0.02            | <b>Total Canada</b>  |  | <b>216,765,006</b> | <b>3.40</b>     |
| CAD 13,860   | Ia Financial Corp Inc                                | 755,400      | 0.01            | <b>Cayman Islands</b>  |  |                    |                 |
| CAD 6,018  | IGM Financial Inc                                    | 212,669      | 0.00            | USD 20,095   | Melco Resorts & Entertainment Ltd-ADR    | 332,974            | 0.01            |
| CAD 31,912   | Imperial Oil Ltd                                     | 973,621      | 0.02            | HKD 179,577  | Wharf Real Estate Investment Co Ltd      | 1,044,046          | 0.02            |
| CAD 18,021   | Intact Financial Corp                                | 2,450,874    | 0.04            | HKD 138,881  | Wynn Macau Ltd                           | 218,537            | 0.00            |
| CAD 35,520   | Inter Pipeline Ltd                                   | 577,992      | 0.01            | <b>Total Cayman Islands</b>  |  | <b>1,595,557</b>   | <b>0.03</b>     |
| CAD 64,200   | Ivanhoe Mines Ltd                                    | 464,015      | 0.01            | <b>Chile</b>   |  |                    |                 |
| CAD 19,406   | Keyera Corp  | 522,017      | 0.01            | GBP 41,201   | Antofagasta PLC                          | 817,045            | 0.01            |
| CAD 118,271  | Kinross Gold Corp                                    | 750,715      | 0.01            | <b>Total Chile</b>   |  | <b>817,045</b>     | <b>0.01</b>     |
| CAD 32,107   | Kirkland Lake Gold Ltd                               | 1,238,594    | 0.02            | <b>Denmark</b>   |  |                    |                 |
| CAD 10,200   | Lightspeed POS Inc                                   | 854,599      | 0.01            | DKK 17,135   | Ambu A/S                                 | 658,834            | 0.01            |
| CAD 17,185   | Loblaw Cos Ltd                                       | 1,058,745    | 0.02            | DKK 667  | AP Moller - Maersk A/S                   | 1,917,324          | 0.03            |
| USD 13,732   | Lululemon Athletica Inc                              | 5,011,768    | 0.08            | DKK 301  | AP Moller - Maersk A/S                   | 836,198            | 0.01            |
| CAD 58,805   | Lundin Mining Corp                                   | 530,921      | 0.01            | DKK 10,909   | Carlsberg A/S                            | 2,033,733          | 0.03            |
| CAD 29,686   | Magna International Inc                              | 2,751,403    | 0.04            | DKK 12,101   | Chr Hansen Holding A/S                   | 1,092,275          | 0.02            |
| CAD 223,018  | Manulife Financial Corp                              | 4,394,443    | 0.07            | DKK 13,670   | Coloplast A/S                            | 2,243,253          | 0.04            |
| CAD 25,007   | Metro Inc  | 1,200,166    | 0.02            | DKK 78,255   | Danske Bank A/S                          | 1,377,142          | 0.02            |
| CAD 35,303   | National Bank of Canada                              | 2,644,803    | 0.04            |  |  |                    |                 |
| CAD 30,034   | Northland Power Inc                                  | 1,025,711    | 0.02            |  |  |                    |                 |
| CAD 60,575   | Nutrien Ltd  | 3,674,221    | 0.06            |  |  |                    |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description                                  | Market Value      | % of Net Assets | Quantity   | Description                         | Market Value       | % of Net Assets |
|--|--|-------------------|-----------------|--|-------------------------------------|--------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |                   |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |                                     |                    |                 |
| Common and Preferred Stocks - 98.06% (continued)   |  |                   |                 | Common and Preferred Stocks - 98.06% (continued)   |                                     |                    |                 |
| Denmark (continued)  |  |                   |                 | France (continued)   |                                     |                    |                 |
| DKK 12,756   | Demant AS                                    | 718,098           | 0.01            | EUR 8,542  | Eiffage SA                          | 869,151            | 0.01            |
| DKK 23,585   | DSV AS                                       | 5,500,803         | 0.09            | EUR 59,884   | Electricite de France SA            | 818,110            | 0.01            |
| DKK 6,816  | Genmab A/S                                   | 2,789,206         | 0.04            | EUR 203,268  | Engie SA                            | 2,785,157          | 0.04            |
| DKK 12,659   | GN Store Nord A/S                            | 1,105,900         | 0.02            | EUR 31,389   | EssilorLuxottica SA                 | 5,793,580          | 0.09            |
| DKK 186,174  | Novo Nordisk A/S                             | 15,599,241        | 0.24            | EUR 4,174  | Eurazeo SE                          | 363,821            | 0.01            |
| DKK 21,746   | Novozymes A/S                                | 1,639,303         | 0.03            | EUR 14,007   | Faurecia SA                         | 687,193            | 0.01            |
| DKK 22,115   | Orsted A/S                                   | 3,103,587         | 0.05            | EUR 5,830  | Gecina SA REIT                      | 893,263            | 0.01            |
| DKK 12,389   | Pandora A/S                                  | 1,665,552         | 0.03            | EUR 50,998   | Getlink                             | 795,293            | 0.01            |
| DKK 1,081  | ROCKWOOL International A/S                   | 526,316           | 0.01            | EUR 3,495  | Hermes International                | 5,091,792          | 0.08            |
| DKK 38,543   | Tryg A/S                                     | 946,280           | 0.01            | EUR 1,103  | Iliad SA                            | 161,413            | 0.00            |
| <b>Total Denmark</b>   |  | <b>43,753,045</b> | <b>0.69</b>     | EUR 3,355  | Ipsen SA                            | 349,011            | 0.01            |
| Finland  |  |                   |                 | EUR 8,197  | Kering SA                           | 7,164,250          | 0.11            |
| EUR 14,390   | Elisa OYJ                                    | 858,716           | 0.01            | EUR 27,030   | Klepierre SA REIT                   | 696,553            | 0.01            |
| EUR 44,561   | Fortum OYJ                                   | 1,229,173         | 0.02            | EUR 10,045   | La Francaise des Jeux SAEM          | 590,615            | 0.01            |
| EUR 31,732   | Kesko OYJ                                    | 1,172,206         | 0.02            | EUR 27,897   | Legrand SA                          | 2,952,995          | 0.05            |
| EUR 34,902   | Kone OYJ                                     | 2,847,653         | 0.04            | EUR 28,120   | L'Oreal SA                          | 12,532,000         | 0.20            |
| EUR 47,513   | Neste Oyj                                    | 2,909,692         | 0.05            | EUR 30,698   | LVMH Moet Hennessy Louis Vuitton SE | 24,074,479         | 0.38            |
| EUR 570,714  | Nokia OYJ                                    | 3,056,136         | 0.05            | EUR 88,027   | Natixis SA                          | 417,565            | 0.01            |
| SEK 367,639  | Nordea Bank Abp                              | 4,095,028         | 0.06            | EUR 225,374  | Orange SA                           | 2,569,812          | 0.04            |
| EUR 14,467   | Orion Oyj                                    | 621,920           | 0.01            | EUR 5,236  | Orpea                               | 665,955            | 0.01            |
| EUR 56,620   | Sampo Oyj                                    | 2,602,567         | 0.04            | EUR 23,115   | Pernod Ricard SA                    | 5,131,544          | 0.08            |
| EUR 69,375   | Stora Enso OYJ                               | 1,265,752         | 0.02            | EUR 22,635   | Publicis Groupe SA                  | 1,447,904          | 0.02            |
| EUR 60,368   | UPM-Kymmene OYJ                              | 2,283,735         | 0.04            | EUR 2,616  | Remy Cointreau SA                   | 540,113            | 0.01            |
| EUR 64,660   | Wartsila OYJ Abp                             | 959,654           | 0.02            | EUR 17,763   | Renault SA                          | 718,006            | 0.01            |
| <b>Total Finland</b>   |  | <b>23,902,232</b> | <b>0.38</b>     | EUR 38,844   | Safran SA                           | 5,385,934          | 0.08            |
| France   |  |                   |                 | EUR 126,431  | Sanofi                              | 13,248,221         | 0.21            |
| EUR 19,473   | Accor SA                                     | 727,200           | 0.01            | EUR 3,312  | Sartorius Stedim Biotech            | 1,566,761          | 0.02            |
| EUR 2,670  | Aeroports de Paris                           | 347,824           | 0.01            | EUR 60,453   | Schneider Electric SE               | 9,511,995          | 0.15            |
| EUR 52,836   | Air Liquide SA                               | 9,252,116         | 0.15            | EUR 14,069   | SCOR SE                             | 447,476            | 0.01            |
| EUR 66,073   | Airbus SE                                    | 8,496,926         | 0.13            | EUR 3,737  | SEB SA                              | 675,393            | 0.01            |
| EUR 31,453   | Alstom SA                                    | 1,588,613         | 0.02            | EUR 87,535   | Societe Generale SA                 | 2,580,662          | 0.04            |
| EUR 5,288  | Amundi SA                                    | 466,252           | 0.01            | EUR 9,244  | Sodexo SA                           | 862,746            | 0.01            |
| EUR 7,216  | Arkema SA                                    | 905,379           | 0.01            | EUR 40,322   | Suez                                | 958,749            | 0.02            |
| EUR 9,919  | Atos SE                                      | 603,439           | 0.01            | EUR 6,136  | Teleperformance                     | 2,490,810          | 0.04            |
| EUR 217,428  | AXA SA                                       | 5,514,079         | 0.09            | EUR 12,128   | Thales SA                           | 1,237,479          | 0.02            |
| EUR 3,814  | BioMerieux                                   | 443,256           | 0.01            | EUR 278,733  | TOTAL SA                            | 12,612,121         | 0.20            |
| EUR 126,538  | BNP Paribas SA                               | 7,933,751         | 0.12            | EUR 9,298  | Ubisoft Entertainment SA            | 651,005            | 0.01            |
| EUR 122,652  | Bollere SA                                   | 657,448           | 0.01            | EUR 13,448   | Unibail-Rodamco-Westfield REIT      | 1,164,044          | 0.02            |
| EUR 23,123   | Bouygues SA                                  | 855,279           | 0.01            | EUR 21,991   | Valeo SA                            | 661,628            | 0.01            |
| EUR 30,551   | Bureau Veritas SA                            | 966,628           | 0.02            | EUR 53,297   | Veolia Environnement SA             | 1,609,830          | 0.03            |
| EUR 17,164   | Capgemini SE                                 | 3,297,477         | 0.05            | EUR 60,199   | Vinci SA                            | 6,424,389          | 0.10            |
| EUR 64,607   | Carrefour SA                                 | 1,270,701         | 0.02            | EUR 73,577   | Vivendi SA                          | 2,471,934          | 0.04            |
| EUR 54,067   | Cie de Saint-Gobain                          | 3,561,118         | 0.06            | EUR 2,204  | Wendel SA                           | 296,396            | 0.00            |
| EUR 18,145   | Cie Generale des Etablissements Michelin SCA | 2,894,193         | 0.05            | EUR 24,243   | Worldline SA                        | 2,269,508          | 0.04            |
| EUR 14,546   | CNP Assurances                               | 247,539           | 0.00            | <b>Total France</b>  |                                     | <b>207,845,985</b> | <b>3.26</b>     |
| EUR 4,484  | Covivio REIT                                 | 383,504           | 0.01            | Germany  |                                     |                    |                 |
| EUR 129,106  | Credit Agricole SA                           | 1,808,805         | 0.03            | EUR 21,484   | adidas AG                           | 7,997,509          | 0.13            |
| EUR 74,411   | Danone SA                                    | 5,239,049         | 0.08            | EUR 44,702   | Allianz SE                          | 11,148,451         | 0.17            |
| EUR 244  | Dassault Aviation SA                         | 287,045           | 0.00            | EUR 100,136  | BASF SE                             | 7,889,839          | 0.12            |
| EUR 13,502   | Dassault Systemes SE                         | 3,274,460         | 0.05            | EUR 35,182   | Bayerische Motoren Werke AG         | 3,726,223          | 0.06            |
| EUR 27,855   | Edenred                                      | 1,587,248         | 0.02            |  |                                     |                    |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description   | Market Value | % of Net Assets | Quantity   | Description   | Market Value       | % of Net Assets |
|--|---|--------------|-----------------|--|---|--------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |                    |                 |
| Common and Preferred Stocks - 98.06% (continued)   |   |              |                 | Common and Preferred Stocks - 98.06% (continued)   |   |                    |                 |
| Germany (continued)  |   |              |                 | Germany (continued)  |   |                    |                 |
| EUR 5,269  | Bayerische Motoren Werke AG-Preferred Stock               | 473,637      | 0.01            | EUR 127,199  | Telefonica Deutschland Holding AG                     | 335,631            | 0.01            |
| EUR 3,666  | Bechtle AG  | 681,038      | 0.01            | EUR 9,460  | Uniper SE   | 348,450            | 0.01            |
| EUR 12,021   | Beiersdorf AG   | 1,450,519    | 0.02            | EUR 9,692  | United Internet AG                                    | 396,304            | 0.01            |
| EUR 19,047   | Brenntag AG   | 1,771,339    | 0.03            | EUR 3,327  | Volkswagen AG   | 1,092,112          | 0.02            |
| EUR 3,913  | Carl Zeiss Meditec AG                                     | 756,158      | 0.01            | EUR 20,397   | Volkswagen AG-Preferred Stock                         | 5,108,678          | 0.08            |
| EUR 93,967   | Commerzbank AG  | 666,607      | 0.01            | EUR 56,043   | Vonovia SE  | 3,623,477          | 0.06            |
| EUR 13,338   | Continental AG  | 1,961,059    | 0.03            | EUR 16,833   | Zalando SE  | 2,035,153          | 0.03            |
| EUR 20,550   | Covestro AG   | 1,327,204    | 0.02            | <b>Total Germany</b>   |   | <b>165,321,492</b> | <b>2.59</b>     |
| EUR 95,483   | Daimler AG  | 8,526,471    | 0.13            | <b>Hong Kong</b>   |   |                    |                 |
| EUR 17,915   | Delivery Hero AG  | 2,366,739    | 0.04            | HKD 1,346,001  | AIA Group Ltd   | 16,725,677         | 0.26            |
| EUR 231,340  | Deutsche Bank AG  | 3,013,968    | 0.05            | HKD 111,505  | Bank of East Asia Ltd                                 | 207,048            | 0.00            |
| EUR 21,257   | Deutsche Boerse AG  | 3,710,719    | 0.06            | HKD 461,035  | BOC Hong Kong Holdings Ltd                            | 1,564,320          | 0.02            |
| EUR 29,452   | Deutsche Lufthansa AG                                     | 331,459      | 0.00            | HKD 184,200  | Budweiser Brewing Co APAC Ltd                         | 581,121            | 0.01            |
| EUR 111,807  | Deutsche Post AG  | 7,605,476    | 0.12            | HKD 294,800  | Chow Tai Fook Jewellery Group Ltd                     | 673,429            | 0.01            |
| EUR 354,160  | Deutsche Telekom AG                                       | 7,481,014    | 0.12            | HKD 214,184  | CK Asset Holdings Ltd                                 | 1,478,301          | 0.02            |
| EUR 35,998   | Deutsche Wohnen SE  | 2,201,953    | 0.03            | HKD 321,308  | CK Hutchison Holdings Ltd                             | 2,503,156          | 0.04            |
| EUR 250,072  | E.ON SE   | 2,892,651    | 0.05            | HKD 95,436   | CK Infrastructure Holdings Ltd                        | 568,989            | 0.01            |
| EUR 27,035   | Evonik Industries AG                                      | 906,680      | 0.01            | HKD 175,267  | CLP Holdings Ltd                                      | 1,733,294          | 0.03            |
| EUR 22,399   | Fresenius Medical Care AG & Co KGaA                       | 1,860,472    | 0.03            | HKD 223,200  | ESR Cayman Ltd  | 753,020            | 0.01            |
| EUR 43,655   | Fresenius SE & Co KGaA                                    | 2,277,643    | 0.04            | USD 6,400  | Futu Holdings Ltd                                     | 1,146,176          | 0.02            |
| EUR 6,022  | FUCHS PETROLUB SE-Preferred Stock                         | 292,944      | 0.00            | HKD 230,018  | Galaxy Entertainment Group Ltd                        | 1,840,831          | 0.03            |
| EUR 14,359   | GEA Group AG  | 581,688      | 0.01            | HKD 188,108  | Hang Lung Properties Ltd                              | 456,836            | 0.01            |
| EUR 5,966  | Hannover Rueck SE   | 998,294      | 0.02            | HKD 74,131   | Hang Seng Bank Ltd                                    | 1,480,549          | 0.02            |
| EUR 15,548   | HeidelbergCement AG                                       | 1,333,833    | 0.02            | HKD 147,694  | Henderson Land Development Co Ltd                     | 699,877            | 0.01            |
| EUR 16,556   | Hellofresh SE   | 1,609,576    | 0.03            | HKD 249,240  | HK Electric Investments & HK Electric Investments Ltd | 252,583            | 0.00            |
| EUR 11,101   | Henkel AG & Co KGaA                                       | 1,022,238    | 0.02            | HKD 343,075  | HKT Trust & HKT Ltd                                   | 467,397            | 0.01            |
| EUR 21,252   | Henkel AG & Co KGaA-Preferred Stock                       | 2,244,054    | 0.03            | HKD 1,224,693  | Hong Kong & China Gas Co Ltd                          | 1,901,891          | 0.03            |
| EUR 146,759  | Infineon Technologies AG                                  | 5,886,086    | 0.09            | HKD 131,400  | Hong Kong Exchanges & Clearing Ltd                    | 7,830,684          | 0.12            |
| EUR 9,088  | KION Group AG   | 968,679      | 0.01            | USD 112,260  | Hongkong Land Holdings Ltd                            | 534,358            | 0.01            |
| EUR 7,111  | Knorr-Bremse AG   | 817,995      | 0.01            | USD 21,976   | Jardine Matheson Holdings Ltd                         | 1,404,706          | 0.02            |
| EUR 11,731   | LANXESS AG  | 804,380      | 0.01            | HKD 248,267  | Link REIT   | 2,405,672          | 0.04            |
| EUR 8,104  | LEG Immobilien AG   | 1,167,200    | 0.02            | HKD 146,138  | MTR Corp Ltd  | 813,880            | 0.01            |
| EUR 14,660   | Merck KGaA  | 2,811,203    | 0.04            | HKD 148,855  | New World Development Co Ltd                          | 773,425            | 0.01            |
| EUR 6,307  | MTU Aero Engines AG                                       | 1,562,462    | 0.02            | HKD 167,437  | Power Assets Holdings Ltd                             | 1,027,366          | 0.02            |
| EUR 15,526   | Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen | 4,252,319    | 0.07            | HKD 289,640  | Sino Land Co Ltd                                      | 456,511            | 0.01            |
| EUR 5,692  | Nemetschek SE   | 435,519      | 0.01            | HKD 134,343  | SJM Holdings Ltd                                      | 146,697            | 0.00            |
| EUR 15,331   | Porsche Automobil Holding SE-Preferred Stock              | 1,642,839    | 0.03            | HKD 155,715  | Sun Hung Kai Properties Ltd                           | 2,319,930          | 0.04            |
| EUR 12,633   | Puma SE   | 1,506,388    | 0.02            | HKD 47,085   | Swire Pacific Ltd                                     | 319,221            | 0.01            |
| EUR 703  | Rational AG   | 636,938      | 0.01            | HKD 117,193  | Swire Properties Ltd                                  | 349,352            | 0.01            |
| EUR 75,719   | RWE AG  | 2,744,142    | 0.04            | HKD 153,698  | Techtronic Industries Co Ltd                          | 2,683,730          | 0.04            |
| EUR 112,854  | SAP SE  | 15,904,788   | 0.25            | HKD 1,190,068  | WH Group Ltd  | 1,069,641          | 0.02            |
| EUR 2,710  | Sartorius AG-Preferred Stock                              | 1,410,854    | 0.02            | HKD 188,000  | Xinyi Glass Holdings Ltd                              | 766,201            | 0.01            |
| EUR 8,796  | Scout24 AG  | 741,866      | 0.01            | <b>Total Hong Kong</b>   |   | <b>57,935,869</b>  | <b>0.91</b>     |
| EUR 84,932   | Siemens AG  | 13,458,328   | 0.21            | <b>Ireland</b>   |   |                    |                 |
| EUR 31,414   | Siemens Healthineers AG                                   | 1,925,281    | 0.03            | USD 70,236   | Accenture PLC   | 20,704,870         | 0.33            |
| EUR 13,586   | Symrise AG  | 1,893,118    | 0.03            | USD 9,596  | Allegion PLC  | 1,336,723          | 0.02            |
| EUR 18,711   | Teamviewer AG   | 703,847      | 0.01            | EUR 81,808   | CRH PLC   | 4,123,187          | 0.06            |
|  |   |              |                 | GBP 9,160  | DCC PLC   | 748,869            | 0.01            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description                                 | Market Value      | % of Net Assets | Quantity   | Description                        | Market Value      | % of Net Assets |
|--|---|-------------------|-----------------|--|------------------------------------|-------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |                   |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |                                    |                   |                 |
| Common and Preferred Stocks - 98.06% (continued)   |   |                   |                 | Common and Preferred Stocks - 98.06% (continued)   |                                    |                   |                 |
| Ireland (continued)  |   |                   |                 | Italy (continued)  |                                    |                   |                 |
| EUR 12,690   | Flutter Entertainment PLC                   | 2,297,994         | 0.04            | EUR 58,080   | Poste Italiane SpA                 | 767,980           | 0.01            |
| GBP 5,902  | Flutter Entertainment PLC                   | 1,071,754         | 0.02            | EUR 30,970   | Prysmian SpA                       | 1,110,267         | 0.02            |
| AUD 50,645   | James Hardie Industries PLC                 | 1,721,244         | 0.03            | EUR 14,264   | Recordati SpA                      | 815,336           | 0.01            |
| USD 7,253  | Jazz Pharmaceuticals PLC                    | 1,288,423         | 0.02            | EUR 238,849  | Snam SpA                           | 1,380,849         | 0.02            |
| USD 79,344   | Johnson Controls International PLC          | 5,445,379         | 0.09            | EUR 1,337,753  | Telecom Italia SpA                 | 664,561           | 0.01            |
| EUR 18,967   | Kerry Group PLC                             | 2,649,673         | 0.04            | EUR 548,649  | Telecom Italia SpA—Preferred Stock | 290,707           | 0.01            |
| EUR 17,496   | Kingspan Group PLC                          | 1,652,412         | 0.03            | EUR 159,986  | Terna Rete Elettrica Nazionale SpA | 1,192,248         | 0.02            |
| USD 58,282   | Linde PLC                                   | 16,849,326        | 0.26            | EUR 220,748  | UniCredit SpA                      | 2,604,763         | 0.04            |
| USD 145,448  | Medtronic PLC                               | 18,054,460        | 0.28            | <b>Total Italy</b>   |                                    | <b>38,256,067</b> | <b>0.60</b>     |
| USD 22,348   | Seagate Technology Holdings PLC             | 1,965,060         | 0.03            | Japan  |                                    |                   |                 |
| EUR 27,514   | Smurfit Kappa Group PLC                     | 1,492,771         | 0.02            | JPY 4,316  | ABC-Mart Inc                       | 247,706           | 0.00            |
| USD 24,997   | Trane Technologies PLC                      | 4,602,947         | 0.07            | JPY 28,461   | Acom Co Ltd                        | 124,111           | 0.00            |
| USD 17,165   | Willis Towers Watson PLC                    | 3,948,293         | 0.06            | JPY 22,800   | Advantest Corp                     | 2,056,293         | 0.03            |
| <b>Total Ireland</b>   |   | <b>89,953,385</b> | <b>1.41</b>     | JPY 74,759   | Aeon Co Ltd                        | 2,010,592         | 0.03            |
| Isle Of Man  |   |                   |                 | JPY 22,385   | AGC Inc                            | 939,851           | 0.01            |
| GBP 60,969   | GVC Holdings PLC                            | 1,470,158         | 0.02            | JPY 15,531   | Aisin Seiki Co Ltd                 | 664,675           | 0.01            |
| <b>Total Isle Of Man</b>   |   | <b>1,470,158</b>  | <b>0.02</b>     | JPY 48,802   | Ajinomoto Co Inc                   | 1,268,087         | 0.02            |
| Israel   |   |                   |                 | JPY 19,026   | ANA Holdings Inc                   | 447,751           | 0.01            |
| ILS 3,064  | Azrieli Group Ltd                           | 215,801           | 0.00            | JPY 50,041   | Asahi Group Holdings Ltd           | 2,340,417         | 0.04            |
| ILS 131,259  | Bank Hapoalim BM                            | 1,053,778         | 0.02            | JPY 28,600   | Asahi Intecc Co Ltd                | 684,400           | 0.01            |
| ILS 147,992  | Bank Leumi Le-Israel BM                     | 1,124,530         | 0.02            | JPY 147,301  | Asahi Kasei Corp                   | 1,619,793         | 0.03            |
| USD 13,125   | Check Point Software Technologies Ltd       | 1,524,206         | 0.02            | JPY 194,689  | Astellas Pharma Inc                | 3,393,332         | 0.05            |
| USD 4,119  | CyberArk Software Ltd                       | 536,582           | 0.01            | JPY 10,100   | Azbil Corp                         | 419,051           | 0.01            |
| ILS 1  | Isracard Ltd                                | 3                 | 0.00            | JPY 22,153   | Bandai Namco Holdings Inc          | 1,538,475         | 0.02            |
| ILS 74,529   | Israel Chemicals Ltd                        | 505,704           | 0.01            | JPY 63,901   | Bridgestone Corp                   | 2,910,348         | 0.05            |
| ILS 116,551  | Israel Discount Bank Ltd                    | 555,124           | 0.01            | JPY 20,021   | Brother Industries Ltd             | 399,915           | 0.01            |
| ILS 10,944   | Mizrahi Tefahot Bank Ltd                    | 337,204           | 0.00            | JPY 117,845  | Canon Inc                          | 2,668,209         | 0.04            |
| ILS 7,037  | Nice Ltd                                    | 1,719,460         | 0.03            | JPY 21,600   | Capcom Co Ltd                      | 632,489           | 0.01            |
| USD 6,100  | Solaredge Technologies Inc                  | 1,685,857         | 0.02            | JPY 15,678   | Casio Computer Co Ltd              | 262,312           | 0.00            |
| USD 117,409  | Teva Pharmaceutical Industries Ltd—ADR      | 1,162,349         | 0.02            | JPY 16,357   | Central Japan Railway Co           | 2,483,246         | 0.04            |
| USD 5,865  | Wix.com Ltd                                 | 1,702,492         | 0.03            | JPY 59,179   | Chiba Bank Ltd                     | 356,706           | 0.01            |
| <b>Total Israel</b>  |   | <b>12,123,090</b> | <b>0.19</b>     | JPY 77,786   | Chubu Electric Power Co Inc        | 951,738           | 0.01            |
| Italy  |   |                   |                 | JPY 75,102   | Chugai Pharmaceutical Co Ltd       | 2,978,638         | 0.05            |
| EUR 17,499   | Amplifon SpA                                | 864,116           | 0.01            | JPY 102,645  | Concordia Financial Group Ltd      | 376,399           | 0.01            |
| EUR 118,956  | Assicurazioni Generali SpA                  | 2,384,788         | 0.04            | JPY 2,200  | Cosmos Pharmaceutical Corp         | 323,092           | 0.00            |
| EUR 48,368   | Atlantia SpA                                | 875,882           | 0.01            | JPY 38,400   | CyberAgent Inc                     | 825,155           | 0.01            |
| EUR 67,288   | Davide Campari-Milano NV                    | 901,306           | 0.01            | JPY 23,206   | Dai Nippon Printing Co Ltd         | 491,133           | 0.01            |
| EUR 2,582  | DiaSorin SpA                                | 488,388           | 0.01            | JPY 12,100   | Daifuku Co Ltd                     | 1,100,000         | 0.02            |
| EUR 886,157  | Enel SpA                                    | 8,230,603         | 0.13            | JPY 104,815  | Dai-ichi Life Holdings Inc         | 1,920,837         | 0.03            |
| EUR 281,994  | Eni SpA                                     | 3,434,461         | 0.05            | JPY 186,642  | Daiichi Sankyo Co Ltd              | 4,026,617         | 0.06            |
| EUR 12,869   | Ferrari NV                                  | 2,655,476         | 0.04            | JPY 27,525   | Daikin Industries Ltd              | 5,131,023         | 0.08            |
| EUR 61,238   | FinecoBank Banca Fineco SpA                 | 1,067,546         | 0.02            | JPY 6,550  | Daito Trust Construction Co Ltd    | 717,024           | 0.01            |
| EUR 29,738   | Infrastrutture Wireless Italiane SpA        | 335,453           | 0.01            | JPY 65,559   | Daiwa House Industry Co Ltd        | 1,969,901         | 0.03            |
| EUR 1,754,945  | Intesa Sanpaolo SpA                         | 4,848,133         | 0.08            | JPY 262  | Daiwa House REIT Investment Corp   | 773,088           | 0.01            |
| EUR 58,402   | Mediobanca Banca di Credito Finanziario SpA | 682,201           | 0.01            | JPY 190,943  | Daiwa Securities Group Inc         | 1,049,593         | 0.02            |
| EUR 20,816   | Moncler SpA                                 | 1,408,566         | 0.02            | JPY 48,440   | Denso Corp                         | 3,307,746         | 0.05            |
| EUR 57,056   | Nexi SpA                                    | 1,252,437         | 0.02            | JPY 27,843   | Dentsu Group Inc                   | 997,170           | 0.02            |
|  |   |                   |                 | JPY 3,000  | Disco Corp                         | 917,650           | 0.01            |
|  |   |                   |                 | JPY 34,332   | East Japan Railway Co              | 2,452,021         | 0.04            |
|  |   |                   |                 | JPY 26,865   | Eisai Co Ltd                       | 2,644,384         | 0.04            |

## Schedule of Investments *(continued)*

as at 30 June 2021 (Expressed in US Dollar)

| Quantity  | Description                            | Market Value | % of Net 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 - 98.06% <i>(continued)</i>   |  |              |                 | Common and Preferred Stocks - 98.06% <i>(continued)</i>   |                                       |              |                 |
| Japan <i>(continued)</i>  |  |              |                 | Japan <i>(continued)</i>  |                                       |              |                 |
| JPY 21,192  | FANUC Corp                             | 5,116,133    | 0.08            | JPY 14,288  | Kikkoman Corp                         | 943,608      | 0.01            |
| JPY 6,215   | Fast Retailing Co Ltd                  | 4,682,948    | 0.07            | JPY 21,460  | Kintetsu Group Holdings Co Ltd        | 754,068      | 0.01            |
| JPY 16,706  | Fuji Electric Co Ltd                   | 781,189      | 0.01            | JPY 90,540  | Kirin Holdings Co Ltd                 | 1,766,913    | 0.03            |
| JPY 40,382  | FUJIFILM Holdings Corp                 | 2,997,633    | 0.05            | JPY 5,100   | Kobayashi Pharmaceutical Co Ltd       | 436,066      | 0.01            |
| JPY 22,700  | Fujitsu Ltd                            | 4,254,077    | 0.07            | JPY 12,400  | Kobe Bussan Co Ltd                    | 391,026      | 0.01            |
| JPY 550   | GLP J REIT                             | 949,455      | 0.01            | JPY 9,500   | Koei Tecmo Holdings Co Ltd            | 463,916      | 0.01            |
| JPY 3,700   | GMO Payment Gateway Inc                | 482,377      | 0.01            | JPY 9,937   | Koito Manufacturing Co Ltd            | 618,656      | 0.01            |
| JPY 29,927  | Hakuhodo DY Holdings Inc               | 464,854      | 0.01            | JPY 91,499  | Komatsu Ltd                           | 2,275,727    | 0.04            |
| JPY 17,746  | Hamamatsu Photonics KK                 | 1,071,251    | 0.02            | JPY 8,396   | Konami Holdings Corp                  | 504,562      | 0.01            |
| JPY 21,514  | Hankyu Hanshin Holdings Inc            | 663,893      | 0.01            | JPY 3,124   | Kose Corp                             | 492,004      | 0.01            |
| JPY 6,300   | Harmonic Drive Systems Inc             | 347,383      | 0.01            | JPY 116,801   | Kubota Corp                           | 2,364,644    | 0.04            |
| JPY 1,857   | Hikari Tsushin Inc                     | 326,426      | 0.01            | JPY 7,892   | Kurita Water Industries Ltd           | 378,992      | 0.01            |
| JPY 27,059  | Hino Motors Ltd                        | 238,189      | 0.00            | JPY 36,411  | Kyocera Corp                          | 2,253,093    | 0.04            |
| JPY 3,229   | Hirose Electric Co Ltd                 | 472,757      | 0.01            | JPY 26,440  | Kyowa Kirin Co Ltd                    | 938,585      | 0.01            |
| JPY 4,233   | Hisamitsu Pharmaceutical Co Inc        | 208,618      | 0.00            | JPY 7,400   | Lasertec Corp                         | 1,439,463    | 0.02            |
| JPY 7,987   | Hitachi Construction Machinery Co Ltd  | 244,309      | 0.00            | JPY 4,604   | Lawson Inc                            | 213,213      | 0.00            |
| JPY 106,323   | Hitachi Ltd                            | 6,093,527    | 0.10            | JPY 23,425  | Lion Corp                             | 397,206      | 0.01            |
| JPY 18,200  | Hitachi Metals Ltd                     | 348,291      | 0.01            | JPY 31,314  | LIXIL Group Corp                      | 810,570      | 0.01            |
| JPY 185,103   | Honda Motor Co Ltd                     | 5,920,494    | 0.09            | JPY 49,572  | M3 Inc                                | 3,623,548    | 0.06            |
| JPY 4,773   | Hoshizaki Corp                         | 405,957      | 0.01            | JPY 28,659  | Makita Corp                           | 1,350,451    | 0.02            |
| JPY 42,508  | Hoya Corp                              | 5,641,435    | 0.09            | JPY 183,903   | Marubeni Corp                         | 1,600,763    | 0.02            |
| JPY 25,113  | Hulic Co Ltd                           | 282,830      | 0.00            | JPY 47,762  | Mazda Motor Corp                      | 449,261      | 0.01            |
| JPY 14,800  | Ibiden Co Ltd                          | 798,739      | 0.01            | JPY 11,706  | McDonald's Holdings Co Japan Ltd      | 516,798      | 0.01            |
| JPY 20,244  | Idemitsu Kosan Co Ltd                  | 489,365      | 0.01            | JPY 17,369  | Medipal Holdings Corp                 | 332,075      | 0.01            |
| JPY 21,148  | Iida Group Holdings Co Ltd             | 544,944      | 0.01            | JPY 16,353  | MEIJI Holdings Co Ltd                 | 979,795      | 0.02            |
| JPY 104,285   | Inpex Corp                             | 778,919      | 0.01            | JPY 10,100  | Mercari Inc                           | 536,895      | 0.01            |
| JPY 69,599  | Isuzu Motors Ltd                       | 919,918      | 0.01            | JPY 44,411  | MINEBEA MITSUMI Inc                   | 1,175,997    | 0.02            |
| JPY 5,600   | Ito En Ltd                             | 332,498      | 0.01            | JPY 36,611  | MISUMI Group Inc                      | 1,240,268    | 0.02            |
| JPY 136,957   | ITOCHEU Corp                           | 3,948,666    | 0.06            | JPY 155,316   | Mitsubishi Chemical Holdings Corp     | 1,306,311    | 0.02            |
| JPY 9,900   | Itochu Techno-Solutions Corp           | 306,838      | 0.00            | JPY 138,560   | Mitsubishi Corp                       | 3,780,158    | 0.06            |
| JPY 10,906  | Japan Airlines Co Ltd                  | 235,925      | 0.00            | JPY 192,689   | Mitsubishi Electric Corp              | 2,799,451    | 0.04            |
| JPY 60,117  | Japan Exchange Group Inc               | 1,337,859    | 0.02            | JPY 123,585   | Mitsubishi Estate Co Ltd              | 2,000,364    | 0.03            |
| JPY 54,325  | Japan Post Bank Co Ltd                 | 456,665      | 0.01            | JPY 14,242  | Mitsubishi Gas Chemical Co Inc        | 302,317      | 0.00            |
| JPY 157,594   | Japan Post Holdings Co Ltd             | 1,292,529    | 0.02            | JPY 33,680  | Mitsubishi Heavy Industries Ltd       | 991,981      | 0.02            |
| JPY 27,300  | Japan Post Insurance Co Ltd            | 505,219      | 0.01            | JPY 1,378,229   | Mitsubishi UFJ Financial Group Inc    | 7,451,800    | 0.12            |
| JPY 119   | Japan Real Estate Investment Corp REIT | 732,291      | 0.01            | JPY 87,824  | Mitsubishi UFJ Lease & Finance Co Ltd | 470,811      | 0.01            |
| JPY 836   | Japan Retail Fund Investment Corp REIT | 906,878      | 0.01            | JPY 177,961   | Mitsui & Co Ltd                       | 4,009,293    | 0.06            |
| JPY 124,635   | Japan Tobacco Inc                      | 2,356,488    | 0.04            | JPY 16,983  | Mitsui Chemicals Inc                  | 586,808      | 0.01            |
| JPY 65,013  | JFE Holdings Inc                       | 762,068      | 0.01            | JPY 99,416  | Mitsui Fudosan Co Ltd                 | 2,304,688    | 0.04            |
| JPY 24,559  | JSR Corp                               | 743,475      | 0.01            | JPY 10,100  | Miura Co Ltd                          | 438,161      | 0.01            |
| JPY 342,177   | JXTG Holdings Inc                      | 1,433,265    | 0.02            | JPY 268,052   | Mizuho Financial Group Inc            | 3,833,972    | 0.06            |
| JPY 41,819  | Kajima Corp                            | 530,132      | 0.01            | JPY 23,800  | MonotaRO Co Ltd                       | 563,961      | 0.01            |
| JPY 15,148  | Kakaku.com Inc                         | 457,893      | 0.01            | JPY 50,859  | MS&AD Insurance Group Holdings Inc    | 1,470,003    | 0.02            |
| JPY 66,603  | Kansai Electric Power Co Inc           | 635,786      | 0.01            | JPY 64,837  | Murata Manufacturing Co Ltd           | 4,954,928    | 0.08            |
| JPY 19,371  | Kansai Paint Co Ltd                    | 494,092      | 0.01            | JPY 10,418  | Nabtesco Corp                         | 394,230      | 0.01            |
| JPY 51,273  | Kao Corp                               | 3,157,500    | 0.05            | JPY 28,606  | NEC Corp                              | 1,474,244    | 0.02            |
| JPY 183,266   | KDDI Corp                              | 5,721,387    | 0.09            | JPY 50,816  | Nexon Co Ltd                          | 1,133,619    | 0.02            |
| JPY 10,294  | Keio Corp                              | 605,639      | 0.01            | JPY 23,450  | NGK Insulators Ltd                    | 393,826      | 0.01            |
| JPY 11,848  | Keisei Electric Railway Co Ltd         | 378,423      | 0.01            |   |                                       |              |                 |
| JPY 21,684  | Keyence Corp                           | 10,954,337   | 0.17            |   |                                       |              |                 |

## Schedule of Investments *(continued)*

as at 30 June 2021 (Expressed in US Dollar)

| Quantity  | Description                             | Market Value | % of Net 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 - 98.06% <i>(continued)</i>   |   |              |                 | Common and Preferred Stocks - 98.06% <i>(continued)</i>   |                                       |              |                 |
| Japan <i>(continued)</i>  |   |              |                 | Japan <i>(continued)</i>  |                                       |              |                 |
| JPY 7,652   | NH Foods Ltd                            | 297,834      | 0.00            | JPY 9,127   | Rohm Co Ltd                           | 844,529      | 0.01            |
| JPY 49,204  | Nidec Corp                              | 5,707,735    | 0.09            | JPY 22,680  | Ryohin Keikaku Co Ltd                 | 476,119      | 0.01            |
| JPY 29,600  | Nihon M&A Center Inc                    | 768,336      | 0.01            | JPY 33,599  | Santen Pharmaceutical Co Ltd          | 463,163      | 0.01            |
| JPY 12,225  | Nintendo Co Ltd                         | 7,117,574    | 0.11            | JPY 34,247  | SBI Holdings Inc                      | 810,894      | 0.01            |
| JPY 154   | Nippon Building Fund Inc REIT           | 961,546      | 0.01            | JPY 4,500   | SCSK Corp                             | 268,403      | 0.00            |
| JPY 9,921   | Nippon Express Co Ltd                   | 756,209      | 0.01            | JPY 25,538  | Secom Co Ltd                          | 1,942,904    | 0.03            |
| JPY 80,650  | Nippon Paint Holdings Co Ltd            | 1,095,776    | 0.02            | JPY 23,900  | Seiko Epson Corp                      | 420,764      | 0.01            |
| JPY 245   | Nippon Prologis REIT Inc                | 780,318      | 0.01            | JPY 47,634  | Sekisui Chemical Co Ltd               | 815,001      | 0.01            |
| JPY 4,200   | Nippon Shinyaku Co Ltd                  | 333,381      | 0.01            | JPY 72,296  | Sekisui House Ltd                     | 1,484,156    | 0.02            |
| JPY 97,803  | Nippon Steel Corp                       | 1,650,905    | 0.03            | JPY 87,051  | Seven & i Holdings Co Ltd             | 4,154,511    | 0.07            |
| JPY 148,776   | Nippon Telegraph & Telephone Corp       | 3,879,918    | 0.06            | JPY 32,800  | SG Holdings Co Ltd                    | 860,856      | 0.01            |
| JPY 16,003  | Nippon Yusen KK                         | 811,757      | 0.01            | JPY 16,335  | Sharp Corp                            | 269,773      | 0.00            |
| JPY 11,645  | Nissan Chemical Corp                    | 570,761      | 0.01            | JPY 22,325  | Shimadzu Corp                         | 863,915      | 0.01            |
| JPY 271,129   | Nissan Motor Co Ltd                     | 1,346,729    | 0.02            | JPY 8,072   | Shimano Inc                           | 1,916,364    | 0.03            |
| JPY 19,686  | Nisshin Seifun Group Inc                | 288,222      | 0.00            | JPY 80,148  | Shimizu Corp                          | 615,246      | 0.01            |
| JPY 7,451   | Nissin Foods Holdings Co Ltd            | 537,057      | 0.01            | JPY 38,775  | Shin-Etsu Chemical Co Ltd             | 6,491,031    | 0.10            |
| JPY 9,353   | Nitori Holdings Co Ltd                  | 1,656,726    | 0.03            | JPY 31,285  | Shionogi & Co Ltd                     | 1,632,322    | 0.03            |
| JPY 14,935  | Nitto Denko Corp                        | 1,115,516    | 0.02            | JPY 41,834  | Shiseido Co Ltd                       | 3,079,788    | 0.05            |
| JPY 335,864   | Nomura Holdings Inc                     | 1,718,205    | 0.03            | JPY 50,778  | Shizuoka Bank Ltd                     | 392,993      | 0.01            |
| JPY 11,413  | Nomura Real Estate Holdings Inc         | 289,772      | 0.00            | JPY 6,110   | SMC Corp                              | 3,614,033    | 0.06            |
| JPY 392   | Nomura Real Estate Master Fund Inc REIT | 629,022      | 0.01            | JPY 319,100   | Softbank Corp                         | 4,178,862    | 0.07            |
| JPY 44,550  | Nomura Research Institute Ltd           | 1,475,099    | 0.02            | JPY 136,240   | SoftBank Group Corp                   | 9,543,797    | 0.15            |
| JPY 31,466  | NSK Ltd                                 | 266,209      | 0.00            | JPY 7,421   | Sohgo Security Services Co Ltd        | 338,321      | 0.01            |
| JPY 77,940  | NTT Data Corp                           | 1,216,957    | 0.02            | JPY 32,956  | Sompo Holdings Inc                    | 1,219,185    | 0.02            |
| JPY 68,742  | Obayashi Corp                           | 546,889      | 0.01            | JPY 140,752   | Sony Corp                             | 13,715,045   | 0.22            |
| JPY 8,637   | Obic Co Ltd                             | 1,611,607    | 0.03            | JPY 8,300   | Square Enix Holdings Co Ltd           | 412,046      | 0.01            |
| JPY 37,049  | Odakyu Electric Railway Co Ltd          | 936,656      | 0.01            | JPY 10,770  | Stanley Electric Co Ltd               | 311,970      | 0.00            |
| JPY 76,517  | Oji Holdings Corp                       | 439,840      | 0.01            | JPY 68,106  | Subaru Corp                           | 1,344,754    | 0.02            |
| JPY 121,788   | Olympus Corp                            | 2,422,812    | 0.04            | JPY 27,400  | SUMCO Corp                            | 672,718      | 0.01            |
| JPY 20,851  | Omron Corp                              | 1,655,080    | 0.03            | JPY 184,766   | Sumitomo Chemical Co Ltd              | 980,513      | 0.02            |
| JPY 42,661  | Ono Pharmaceutical Co Ltd               | 952,848      | 0.01            | JPY 116,709   | Sumitomo Corp                         | 1,564,672    | 0.02            |
| JPY 4,200   | Oracle Corp Japan                       | 321,651      | 0.00            | JPY 15,622  | Sumitomo Dainippon Pharma Co Ltd      | 327,669      | 0.01            |
| JPY 22,450  | Oriental Land Co Ltd                    | 3,201,942    | 0.05            | JPY 73,966  | Sumitomo Electric Industries Ltd      | 1,092,263    | 0.02            |
| JPY 129,717   | ORIX Corp                               | 2,190,779    | 0.03            | JPY 29,665  | Sumitomo Metal Mining Co Ltd          | 1,155,970    | 0.02            |
| JPY 234   | Orix JREIT Inc                          | 450,754      | 0.01            | JPY 148,854   | Sumitomo Mitsui Financial Group Inc   | 5,136,596    | 0.08            |
| JPY 46,201  | Osaka Gas Co Ltd                        | 861,248      | 0.01            | JPY 42,884  | Sumitomo Mitsui Trust Holdings Inc    | 1,363,139    | 0.02            |
| JPY 11,216  | Otsuka Corp                             | 589,146      | 0.01            | JPY 39,014  | Sumitomo Realty & Development Co Ltd  | 1,395,491    | 0.02            |
| JPY 45,390  | Otsuka Holdings Co Ltd                  | 1,884,059    | 0.03            | JPY 12,969  | Suntory Beverage & Food Ltd           | 488,426      | 0.01            |
| JPY 43,084  | Pan Pacific International Holdings Corp | 895,141      | 0.01            | JPY 42,854  | Suzuki Motor Corp                     | 1,815,088    | 0.03            |
| JPY 236,283   | Panasonic Corp                          | 2,736,659    | 0.04            | JPY 17,530  | Symex Corp                            | 2,084,836    | 0.03            |
| JPY 8,400   | PeptiDream Inc                          | 412,470      | 0.01            | JPY 50,807  | T&D Holdings Inc                      | 657,346      | 0.01            |
| JPY 16,100  | Persol Holdings Co Ltd                  | 318,403      | 0.00            | JPY 18,331  | Taisei Corp                           | 601,179      | 0.01            |
| JPY 11,200  | Pigeon Corp                             | 315,848      | 0.00            | JPY 3,983   | Taisho Pharmaceutical Holdings Co Ltd | 213,522      | 0.00            |
| JPY 9,265   | Pola Orbis Holdings Inc                 | 244,919      | 0.00            | JPY 18,418  | Taiyo Nippon Sanso Corp               | 377,852      | 0.01            |
| JPY 111,145   | Rakuten Inc                             | 1,255,751    | 0.02            | JPY 173,214   | Takeda Pharmaceutical Co Ltd          | 5,803,972    | 0.09            |
| JPY 148,088   | Recruit Holdings Co Ltd                 | 7,298,327    | 0.11            | JPY 13,517  | TDK Corp                              | 1,642,890    | 0.03            |
| JPY 155,300   | Renesas Electronics Corp                | 1,680,469    | 0.03            | JPY 67,468  | Terumo Corp                           | 2,736,651    | 0.04            |
| JPY 260,649   | Resona Holdings Inc                     | 1,003,237    | 0.02            | JPY 10,616  | THK Co Ltd                            | 317,074      | 0.00            |
| JPY 62,565  | Ricoh Co Ltd                            | 702,933      | 0.01            |   |                                       |              |                 |
| JPY 2,900   | Rinnai Corp                             | 276,178      | 0.00            |   |                                       |              |                 |



## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description                       | Market Value       | % of Net Assets | Quantity   | Description                         | Market Value      | % of Net Assets |
|--|-----------------------------------|--------------------|-----------------|--|-------------------------------------|-------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |                                   |                    |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |                                     |                   |                 |
| Common and Preferred Stocks - 98.06% (continued)   |                                   |                    |                 | Common and Preferred Stocks - 98.06% (continued)   |                                     |                   |                 |
| Japan (continued)  |                                   |                    |                 | Netherlands  |                                     |                   |                 |
| JPY 24,200   | TIS Inc                           | 618,573            | 0.01            | EUR 39,712   | ABN AMRO Bank NV                    | 479,987           | 0.01            |
| JPY 16,771   | Tobu Railway Co Ltd               | 433,970            | 0.01            | EUR 2,096  | Adyen NV                            | 5,121,677         | 0.08            |
| JPY 10,123   | Toho Co Ltd                       | 417,725            | 0.01            | EUR 167,691  | Aegon NV                            | 695,828           | 0.01            |
| JPY 6,493  | Toho Gas Co Ltd                   | 318,244            | 0.00            | EUR 22,434   | Akzo Nobel NV                       | 2,772,188         | 0.04            |
| JPY 36,864   | Tohoku Electric Power Co Inc      | 288,960            | 0.00            | EUR 4,800  | Argenx SE                           | 1,452,112         | 0.02            |
| JPY 65,898   | Tokio Marine Holdings Inc         | 3,032,769          | 0.05            | EUR 5,044  | ASM International NV                | 1,656,926         | 0.03            |
| JPY 5,100  | Tokyo Century Corp                | 274,322            | 0.00            | EUR 46,335   | ASML Holding NV                     | 31,837,279        | 0.50            |
| JPY 16,716   | Tokyo Electron Ltd                | 7,241,241          | 0.11            | EUR 10,429   | EXOR NV                             | 835,566           | 0.01            |
| JPY 36,987   | Tokyo Gas Co Ltd                  | 698,817            | 0.01            | EUR 11,431   | Heineken Holding NV                 | 1,151,585         | 0.02            |
| JPY 46,395   | Tokyu Corp                        | 631,614            | 0.01            | EUR 29,003   | Heineken NV                         | 3,515,136         | 0.06            |
| JPY 23,996   | Toppa Printing Co Ltd             | 385,916            | 0.01            | EUR 438,489  | ING Groep NV                        | 5,792,849         | 0.09            |
| JPY 133,132  | Toray Industries Inc              | 886,547            | 0.01            | EUR 11,045   | JDE Peet's NV                       | 400,807           | 0.01            |
| JPY 46,946   | Toshiba Corp                      | 2,032,395          | 0.03            | EUR 19,203   | Just Eat Takeaway.com NV            | 1,773,322         | 0.03            |
| JPY 22,400   | Tosoh Corp                        | 386,687            | 0.01            | EUR 116,987  | Koninklijke Ahold Delhaize NV       | 3,478,085         | 0.05            |
| JPY 14,793   | TOTO Ltd                          | 766,373            | 0.01            | EUR 19,264   | Koninklijke DSM NV                  | 3,595,833         | 0.06            |
| JPY 8,280  | Toyo Suisan Kaisha Ltd            | 318,921            | 0.00            | EUR 347,650  | Koninklijke KPN NV                  | 1,085,941         | 0.02            |
| JPY 16,426   | Toyota Industries Corp            | 1,422,235          | 0.02            | EUR 102,583  | Koninklijke Philips NV              | 5,083,889         | 0.08            |
| JPY 234,751  | Toyota Motor Corp                 | 20,537,276         | 0.32            | EUR 6,193  | Koninklijke Vopak NV                | 281,286           | 0.00            |
| JPY 27,255   | Toyota Tsusho Corp                | 1,289,204          | 0.02            | EUR 33,061   | NN Group NV                         | 1,559,657         | 0.02            |
| JPY 12,373   | Trend Micro Inc                   | 648,805            | 0.01            | USD 29,274   | NXP Semiconductors NV               | 6,022,247         | 0.09            |
| JPY 3,309  | Tsuruha Holdings Inc              | 384,892            | 0.01            | EUR 53,628   | Prosus NV                           | 5,244,884         | 0.08            |
| JPY 45,780   | Unicharm Corp                     | 1,843,739          | 0.03            | EUR 22,660   | QIAGEN NV                           | 1,095,323         | 0.02            |
| JPY 264  | United Urban Investment Corp REIT | 382,240            | 0.01            | EUR 11,437   | Randstad NV                         | 874,823           | 0.01            |
| JPY 31,250   | USS Co Ltd                        | 545,657            | 0.01            | EUR 224,193  | Stellantis NV                       | 4,401,222         | 0.07            |
| JPY 10,200   | Welcia Holdings Co Ltd            | 333,598            | 0.01            | EUR 30,195   | Wolters Kluwer NV                   | 3,033,676         | 0.05            |
| JPY 15,974   | West Japan Railway Co             | 911,608            | 0.01            |  | <b>Total Netherlands</b>            | <b>93,242,128</b> | <b>1.46</b>     |
| JPY 13,309   | Yakult Honsha Co Ltd              | 754,245            | 0.01            |  | <b>New Zealand</b>                  |                   |                 |
| JPY 107,920  | Yamada Denki Co Ltd               | 498,810            | 0.01            | NZD 70,036   | a2 Milk Co Ltd                      | 315,158           | 0.00            |
| JPY 13,330   | Yamaha Corp                       | 724,209            | 0.01            | NZD 167,028  | Auckland International Airport Ltd  | 848,488           | 0.01            |
| JPY 33,362   | Yamaha Motor Co Ltd               | 907,769            | 0.01            | NZD 67,391   | Fisher & Paykel Healthcare Corp Ltd | 1,465,424         | 0.02            |
| JPY 28,571   | Yamato Holdings Co Ltd            | 813,446            | 0.01            | NZD 89,130   | Mercury NZ Ltd                      | 415,405           | 0.01            |
| JPY 27,025   | Yaskawa Electric Corp             | 1,322,153          | 0.02            | NZD 114,148  | Meridian Energy Ltd                 | 425,126           | 0.01            |
| JPY 24,774   | Yokogawa Electric Corp            | 370,527            | 0.01            | NZD 34,471   | Ryman Healthcare Ltd                | 316,257           | 0.01            |
| JPY 316,146  | Z Holding Corp                    | 1,586,000          | 0.02            | NZD 174,689  | Spark New Zealand Ltd               | 585,907           | 0.01            |
| JPY 10,250   | ZOZO Inc                          | 348,624            | 0.01            | AUD 13,508   | Xero Ltd                            | 1,390,349         | 0.02            |
| <b>Total Japan</b>   |                                   | <b>431,885,754</b> | <b>6.78</b>     |  | <b>Total New Zealand</b>            | <b>5,762,114</b>  | <b>0.09</b>     |
| <b>Jersey</b>  |                                   |                    |                 | <b>Norway</b>  |                                     |                   |                 |
| USD 11,000   | Novocure Ltd                      | 2,440,020          | 0.04            | NOK 34,259   | Adevinta ASA                        | 656,898           | 0.01            |
| <b>Total Jersey</b>  |                                   | <b>2,440,020</b>   | <b>0.04</b>     | NOK 102,032  | DNB ASA                             | 2,224,376         | 0.03            |
| <b>Jordan</b>  |                                   |                    |                 | NOK 88,264   | Equinor ASA                         | 1,868,630         | 0.03            |
| GBP 15,921   | Hikma Pharmaceuticals PLC         | 537,975            | 0.01            | NOK 22,038   | Gjensidige Forsikring ASA           | 486,080           | 0.01            |
| <b>Total Jordan</b>  |                                   | <b>537,975</b>     | <b>0.01</b>     | NOK 49,721   | Mowi ASA                            | 1,265,386         | 0.02            |
| <b>Luxembourg</b>  |                                   |                    |                 | NOK 155,238  | Norsk Hydro ASA                     | 991,119           | 0.01            |
| EUR 77,320   | ArcelorMittal SA                  | 2,370,286          | 0.04            | NOK 88,726   | Orkla ASA                           | 904,252           | 0.01            |
| EUR 98,821   | Aroundtown SA                     | 771,122            | 0.01            | NOK 11,973   | Schibsted ASA                       | 578,252           | 0.01            |
| EUR 14,821   | Eurofins Scientific SE            | 1,694,349          | 0.03            | NOK 9,776  | Schibsted ASA                       | 407,390           | 0.01            |
| EUR 68,661   | Tenaris SA                        | 748,460            | 0.01            | NOK 77,363   | Telenor ASA                         | 1,304,487         | 0.02            |
| <b>Total Luxembourg</b>  |                                   | <b>5,584,217</b>   | <b>0.09</b>     | NOK 20,133   | Yara International ASA              | 1,060,321         | 0.02            |
| <b>Macau</b>   |                                   |                    |                 | <b>Total Norway</b>  |                                     | <b>11,747,191</b> | <b>0.18</b>     |
| HKD 276,848  | Sands China Ltd                   | 1,165,736          | 0.02            |  |                                     |                   |                 |
| <b>Total Macau</b>   |                                   | <b>1,165,736</b>   | <b>0.02</b>     |  |                                     |                   |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description                                    | Market Value | % of Net Assets | Quantity   | Description                        | Market Value | % of Net Assets |
|--|--|--------------|-----------------|--|------------------------------------|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |                                    |              |                 |
| Common and Preferred Stocks - 98.06% (continued)   |  |              |                 | Common and Preferred Stocks - 98.06% (continued)   |                                    |              |                 |
| Poland   |  |              |                 | Spain (continued)  |                                    |              |                 |
| EUR 21,252   | InPost SA                                      | 426,582      | 0.01            | EUR 120,609  | Industria de Diseno Textil SA      | 4,249,430    | 0.07            |
| Total Poland   |  | 426,582      | 0.01            | EUR 39,099   | Naturgy Energy Group SA            | 1,005,248    | 0.02            |
| Portugal   |  |              |                 | EUR 45,710   | Red Electrica Corp SA              | 848,619      | 0.01            |
| EUR 282,598  | EDP - Energias de Portugal SA                  | 1,498,045    | 0.02            | EUR 177,870  | Repsol SA                          | 2,226,220    | 0.04            |
| EUR 44,997   | Galp Energia SGPS SA                           | 488,369      | 0.01            | EUR 24,284   | Siemens Gamesa Renewable Energy SA | 810,963      | 0.01            |
| EUR 23,874   | Jeronimo Martins SGPS SA                       | 435,441      | 0.01            | EUR 550,342  | Telefonica SA                      | 2,572,097    | 0.04            |
| Total Portugal   |  | 2,421,855    | 0.04            | Total Spain  |                                    | 46,459,854   | 0.73            |
| Singapore  |  |              |                 | Sweden   |                                    |              |                 |
| SGD 390,503  | Ascendas REIT                                  | 857,003      | 0.01            | SEK 37,413   | Alfa Laval AB                      | 1,322,469    | 0.02            |
| SGD 336,537  | CapitaLand Ltd                                 | 928,844      | 0.01            | SEK 104,815  | Assa Abloy AB                      | 3,159,592    | 0.05            |
| SGD 473,230  | CapitaLand Mall Trust REIT                     | 735,791      | 0.01            | SEK 69,833   | Atlas Copco AB                     | 4,278,748    | 0.07            |
| SGD 33,816   | City Developments Ltd                          | 183,394      | 0.00            | SEK 42,149   | Atlas Copco AB                     | 2,217,811    | 0.03            |
| SGD 207,901  | DBS Group Holdings Ltd                         | 4,610,571    | 0.07            | USD 7,919  | Autoliv Inc                        | 774,161      | 0.01            |
| SGD 555,387  | Genting Singapore Ltd                          | 344,999      | 0.01            | SEK 35,086   | Boliden AB                         | 1,349,754    | 0.02            |
| SGD 144,900  | Keppel Corp Ltd                                | 589,647      | 0.01            | SEK 31,308   | Electrolux AB                      | 868,716      | 0.01            |
| SGD 248,000  | Mapletree Commercial Trust REIT                | 398,512      | 0.01            | SEK 27,250   | Embracer Group AB                  | 737,636      | 0.01            |
| SGD 411,093  | Mapletree Logistics Trust REIT                 | 626,946      | 0.01            | SEK 117,694  | Epiroc AB                          | 2,540,479    | 0.04            |
| SGD 375,393  | Oversea-Chinese Banking Corp Ltd               | 3,337,261    | 0.05            | SEK 27,618   | EQT AB                             | 1,003,040    | 0.02            |
| USD 1,500  | Sea Ltd  | 411,900      | 0.01            | SEK 63,417   | Essity AB                          | 2,104,470    | 0.03            |
| SGD 147,570  | Singapore Airlines Ltd                         | 532,446      | 0.01            | SEK 18,978   | Evolution Gaming Group AB          | 3,001,099    | 0.05            |
| SGD 76,145   | Singapore Exchange Ltd                         | 633,314      | 0.01            | SEK 13,996   | Fastighets AB Balder               | 878,826      | 0.01            |
| SGD 235,549  | Singapore Technologies Engineering Ltd         | 678,154      | 0.01            | SEK 77,390   | Hennes & Mauritz AB                | 1,836,985    | 0.03            |
| SGD 801,207  | Singapore Telecommunications Ltd               | 1,364,949    | 0.02            | SEK 209,337  | Hexagon AB                         | 3,103,773    | 0.05            |
| SGD 126,824  | United Overseas Bank Ltd                       | 2,436,093    | 0.04            | SEK 51,053   | Husqvarna AB                       | 678,745      | 0.01            |
| SGD 34,898   | UOL Group Ltd                                  | 189,522      | 0.00            | SEK 12,813   | ICA Gruppen AB                     | 596,741      | 0.01            |
| SGD 22,100   | Venture Corp Ltd                               | 315,832      | 0.01            | SEK 14,088   | Industrivarden AB                  | 515,936      | 0.01            |
| SGD 188,604  | Wilmar International Ltd                       | 631,393      | 0.01            | SEK 11,134   | Industrivarden AB                  | 433,271      | 0.01            |
| Total Singapore  |  | 19,806,571   | 0.31            | SEK 17,586   | Investment AB Latour               | 577,416      | 0.01            |
| South Africa   |  |              |                 | SEK 201,441  | Investor AB                        | 4,646,111    | 0.07            |
| GBP 57,524   | Mondi PLC                                      | 1,510,659    | 0.02            | SEK 26,902   | Kinnevik AB                        | 1,077,697    | 0.02            |
| Total South Africa   |  | 1,510,659    | 0.02            | SEK 9,693  | L E Lundbergforetagen AB           | 625,863      | 0.01            |
| Spain  |  |              |                 | SEK 27,287   | Lundin Petroleum AB                | 966,132      | 0.01            |
| EUR 26,591   | ACS Actividades de Construccion y Servicios SA | 712,359      | 0.01            | SEK 174,703  | Nibe Industrier AB                 | 1,838,925    | 0.03            |
| EUR 26,591   | ACS Actividades de Construccion y Servicios SA | 37,210       | 0.00            | SEK 129,005  | Sandvik AB                         | 3,297,474    | 0.05            |
| EUR 7,632  | Aena SME SA                                    | 1,251,725    | 0.02            | SEK 43,336   | Securitas AB                       | 684,587      | 0.01            |
| EUR 47,747   | Amadeus IT Group SA                            | 3,358,888    | 0.05            | SEK 48,360   | Sinch AB                           | 814,279      | 0.01            |
| EUR 762,599  | Banco Bilbao Vizcaya Argentaria SA             | 4,728,029    | 0.08            | SEK 183,749  | Skandinaviska Enskilda Banken AB   | 2,375,245    | 0.04            |
| EUR 1,892,818  | Banco Santander SA                             | 7,226,792    | 0.11            | SEK 42,368   | Skanska AB                         | 1,124,575    | 0.02            |
| EUR 475,240  | CaixaBank SA                                   | 1,461,946    | 0.02            | SEK 43,480   | SKF AB                             | 1,107,826    | 0.02            |
| EUR 57,003   | Cellnex Telecom SA                             | 3,631,466    | 0.06            | SEK 59,237   | Svenska Cellulosa AB SCA           | 971,450      | 0.02            |
| EUR 36,724   | EDP Renovaveis SA                              | 850,987      | 0.01            | SEK 149,550  | Svenska Handelsbanken AB           | 1,688,528    | 0.03            |
| EUR 30,855   | Enagas SA                                      | 712,975      | 0.01            | SEK 99,018   | Swedbank AB                        | 1,843,703    | 0.03            |
| EUR 29,807   | Endesa SA                                      | 723,223      | 0.01            | SEK 180,190  | Swedish Match AB                   | 1,537,656    | 0.02            |
| EUR 54,665   | Ferrovial SA                                   | 1,604,474    | 0.03            | SEK 49,463   | Tele2 AB                           | 674,379      | 0.01            |
| EUR 28,331   | Grifols SA                                     | 767,373      | 0.01            | SEK 310,143  | Telefonaktiebolaget LM Ericsson    | 3,900,654    | 0.06            |
| EUR 629,956  | Iberdrola SA                                   | 7,679,830    | 0.12            | SEK 314,478  | Telia Co AB                        | 1,396,593    | 0.02            |
|  |  |              |                 | SEK 162,043  | Volvo AB                           | 3,901,318    | 0.06            |
|  |  |              |                 | SEK 21,278   | Volvo AB                           | 527,960      | 0.01            |
|  |  |              |                 | Total Sweden   |                                    | 66,980,623   | 1.05            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description                            | Market Value | % of Net Assets | Quantity   | Description                       | Market Value | % of Net Assets |
|--|--|--------------|-----------------|--|-----------------------------------|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |                                   |              |                 |
| Common and Preferred Stocks - 98.06% (continued)   |  |              |                 | Common and Preferred Stocks - 98.06% (continued)   |                                   |              |                 |
| Switzerland  |  |              |                 | United Kingdom   |                                   |              |                 |
| CHF 190,008  | ABB Ltd                                | 6,452,481    | 0.10            | GBP 102,987  | 3i Group PLC                      | 1,668,844    | 0.03            |
| CHF 16,191   | Adecco Group AG                        | 1,101,062    | 0.02            | GBP 25,392   | Admiral Group PLC                 | 1,102,845    | 0.02            |
| CHF 56,739   | Alcon Inc                              | 3,976,364    | 0.06            | USD 188,006  | AMCOR PLC                         | 2,154,549    | 0.03            |
| CHF 5,848  | Baloise Holding AG                     | 912,930      | 0.01            | GBP 137,600  | Anglo American PLC                | 5,460,265    | 0.09            |
| CHF 4,008  | Banque Cantonale Vaudoise              | 360,323      | 0.01            | USD 20,297   | Aon PLC                           | 4,846,112    | 0.08            |
| CHF 444  | Barry Callebaut AG                     | 1,032,726    | 0.02            | USD 29,814   | Aptiv PLC                         | 4,690,637    | 0.07            |
| CHF 118  | Chocoladefabriken Lindt & Spruengli AG | 1,175,085    | 0.02            | GBP 48,081   | Ashtead Group PLC                 | 3,562,850    | 0.06            |
| CHF 12   | Chocoladefabriken Lindt & Spruengli AG | 1,257,965    | 0.02            | GBP 40,181   | Associated British Foods PLC      | 1,230,058    | 0.02            |
| USD 49,064   | Chubb Ltd                              | 7,798,232    | 0.12            | GBP 141,870  | AstraZeneca PLC                   | 17,017,493   | 0.27            |
| CHF 57,052   | Cie Financiere Richemont SA            | 6,909,689    | 0.11            | GBP 91,780   | Auto Trader Group PLC             | 803,085      | 0.01            |
| CHF 21,678   | Clariant AG                            | 431,520      | 0.01            | GBP 11,829   | AVEVA Group PLC                   | 605,931      | 0.01            |
| GBP 18,312   | Coca-Cola HBC AG                       | 661,267      | 0.01            | GBP 424,122  | Aviva PLC                         | 2,378,182    | 0.04            |
| CHF 275,907  | Credit Suisse Group AG                 | 2,892,942    | 0.04            | GBP 364,631  | BAE Systems PLC                   | 2,629,416    | 0.04            |
| CHF 750  | EMS-Chemie Holding AG                  | 737,545      | 0.01            | GBP 1,984,956  | Barclays PLC                      | 4,692,312    | 0.07            |
| USD 15,509   | Garmin Ltd                             | 2,243,222    | 0.03            | GBP 121,915  | Barratt Developments PLC          | 1,170,852    | 0.02            |
| CHF 3,974  | Geberit AG                             | 2,983,671    | 0.05            | GBP 14,693   | Berkeley Group Holdings PLC       | 932,677      | 0.02            |
| CHF 1,056  | Givaudan SA                            | 4,915,852    | 0.08            | GBP 2,280,086  | BP PLC                            | 9,921,949    | 0.16            |
| GBP 1,102,728  | Glencore PLC                           | 4,714,049    | 0.07            | GBP 237,143  | British American Tobacco PLC      | 9,172,835    | 0.14            |
| CHF 22,267   | Julius Baer Group Ltd                  | 1,454,516    | 0.02            | GBP 77,721   | British Land Co PLC REIT          | 531,363      | 0.01            |
| CHF 5,403  | Kuehne Nagel International AG          | 1,850,587    | 0.03            | GBP 1,012,967  | BT Group PLC                      | 2,714,765    | 0.04            |
| CHF 60,640   | LafargeHolcim Ltd                      | 3,640,958    | 0.06            | GBP 35,961   | Bunzl PLC                         | 1,186,815    | 0.02            |
| CHF 17,889   | Logitech International SA              | 2,169,478    | 0.03            | GBP 48,142   | Burberry Group PLC                | 1,374,009    | 0.02            |
| CHF 8,367  | Lonza Group AG                         | 5,936,148    | 0.09            | USD 40,500   | Clarivate PLC                     | 1,114,965    | 0.02            |
| CHF 317,990  | Nestle SA                              | 39,637,375   | 0.62            | EUR 100,876  | CNH Industrial NV                 | 1,665,833    | 0.03            |
| CHF 245,636  | Novartis AG                            | 22,407,127   | 0.35            | USD 24,397   | Coca-Cola European Partners PLC   | 1,447,230    | 0.02            |
| CHF 2,412  | Partners Group Holding AG              | 3,657,076    | 0.06            | GBP 185,751  | Compass Group PLC                 | 3,905,540    | 0.06            |
| CHF 77,632   | Roche Holding AG                       | 29,273,147   | 0.46            | GBP 16,007   | Croda International PLC           | 1,629,276    | 0.03            |
| CHF 3,400  | Roche Holdings AG                      | 1,382,290    | 0.02            | GBP 261,274  | Diageo PLC                        | 12,492,030   | 0.20            |
| CHF 4,753  | Schindler Holding AG                   | 1,455,184    | 0.02            | GBP 130,867  | Direct Line Insurance Group PLC   | 515,241      | 0.01            |
| CHF 1,720  | Schindler Holding AG                   | 503,151      | 0.01            | GBP 68,635   | Evraz PLC                         | 561,310      | 0.01            |
| CHF 607  | SGS SA                                 | 1,874,158    | 0.03            | GBP 97,212   | Experian PLC                      | 3,741,418    | 0.06            |
| EUR 50,002   | Siemens Energy AG                      | 1,507,340    | 0.02            | GBP 23,497   | Ferguson PLC                      | 3,262,223    | 0.05            |
| CHF 15,065   | Sika AG                                | 4,930,127    | 0.08            | GBP 559,783  | GlaxoSmithKline PLC               | 10,976,395   | 0.17            |
| CHF 6,268  | Sonova Holding AG                      | 2,359,781    | 0.04            | GBP 46,680   | Halma PLC                         | 1,735,966    | 0.03            |
| EUR 80,041   | STMicroelectronics NV                  | 2,905,047    | 0.05            | GBP 39,631   | Hargreaves Lansdown PLC           | 869,950      | 0.01            |
| CHF 1,148  | Straumann Holding AG                   | 1,831,882    | 0.03            | GBP 2,261,507  | HSBC Holdings PLC                 | 13,037,116   | 0.20            |
| CHF 3,343  | Swatch Group AG                        | 1,147,907    | 0.02            | GBP 97,217   | Imperial Brands PLC               | 2,091,058    | 0.03            |
| CHF 4,315  | Swatch Group AG                        | 284,990      | 0.00            | GBP 189,918  | Informa PLC                       | 1,316,009    | 0.02            |
| CHF 3,684  | Swiss Life Holding AG                  | 1,791,882    | 0.03            | GBP 19,402   | InterContinental Hotels Group PLC | 1,289,219    | 0.02            |
| CHF 7,937  | Swiss Prime Site AG                    | 788,248      | 0.01            | GBP 18,875   | Intertek Group PLC                | 1,441,940    | 0.02            |
| CHF 32,050   | Swiss Re AG                            | 2,894,503    | 0.05            | GBP 163,607  | J Sainsbury PLC                   | 614,309      | 0.01            |
| CHF 3,033  | Swisscom AG                            | 1,733,143    | 0.03            | GBP 57,817   | JD Sports Fashion PLC             | 734,017      | 0.01            |
| USD 34,826   | TE Connectivity Ltd                    | 4,708,823    | 0.07            | GBP 25,551   | Johnson Matthey PLC               | 1,084,690    | 0.02            |
| CHF 7,962  | Temenos AG                             | 1,279,984    | 0.02            | GBP 257,159  | Kingfisher PLC                    | 1,294,895    | 0.02            |
| CHF 411,161  | UBS Group AG                           | 6,298,523    | 0.10            | GBP 72,931   | Land Securities Group PLC REIT    | 680,469      | 0.01            |
| CHF 4,449  | Vifor Pharma AG                        | 576,370      | 0.01            | GBP 607,279  | Legal & General Group PLC         | 2,161,073    | 0.03            |
| CHF 16,469   | Zurich Insurance Group AG              | 6,613,613    | 0.10            | USD 16,508   | Liberty Global PLC                | 448,357      | 0.01            |
| Total Switzerland  |  | 207,450,283  | 3.25            | USD 41,612   | Liberty Global PLC                | 1,125,189    | 0.02            |
|  |  |              |                 | GBP 7,803,997  | Lloyds Banking Group PLC          | 5,033,571    | 0.08            |
|  |  |              |                 | GBP 34,501   | London Stock Exchange Group PLC   | 3,798,615    | 0.06            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description                      | Market Value       | % of Net Assets | Quantity   | Description                              | Market Value | % of Net Assets |
|--|----------------------------------|--------------------|-----------------|--|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |                                  |                    |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 |
| Common and Preferred Stocks - 98.06% (continued)   |                                  |                    |                 | Common and Preferred Stocks - 98.06% (continued)   |  |              |                 |
| United Kingdom (continued)   |                                  |                    |                 | United States (continued)  |  |              |                 |
| GBP 250,256  | M&G PLC                          | 791,344            | 0.01            | USD 23,949   | Air Products & Chemicals Inc             | 6,889,648    | 0.11            |
| GBP 615,148  | Melrose Industries PLC           | 1,318,034          | 0.02            | USD 5,700  | Airbnb Inc                               | 872,898      | 0.01            |
| GBP 400,105  | National Grid PLC                | 5,089,493          | 0.08            | USD 18,539   | Akamai Technologies Inc                  | 2,161,647    | 0.03            |
| GBP 15,383   | Next PLC                         | 1,669,467          | 0.03            | USD 11,749   | Allbemarle Corp                          | 1,979,237    | 0.03            |
| GBP 53,732   | Ocado Group PLC                  | 1,486,788          | 0.02            | USD 15,278   | Alexandria Real Estate Equities Inc REIT | 2,779,679    | 0.04            |
| GBP 98,396   | Pearson PLC                      | 1,128,212          | 0.02            | USD 24,218   | Alexion Pharmaceuticals Inc              | 4,449,089    | 0.07            |
| USD 16,792   | Pentair PLC                      | 1,133,292          | 0.02            | USD 8,586  | Align Technology Inc                     | 5,246,046    | 0.08            |
| GBP 35,396   | Persimmon PLC                    | 1,446,397          | 0.02            | USD 1,682  | Alleghany Corp                           | 1,122,012    | 0.02            |
| GBP 67,943   | Phoenix Group Holdings PLC       | 634,868            | 0.01            | USD 30,680   | Alliant Energy Corp                      | 1,710,717    | 0.03            |
| GBP 277,282  | Prudential PLC                   | 5,261,209          | 0.08            | USD 31,648   | Allstate Corp                            | 4,128,165    | 0.06            |
| GBP 80,448   | Reckitt Benckiser Group PLC      | 7,109,300          | 0.11            | USD 42,816   | Ally Financial Inc                       | 2,133,949    | 0.03            |
| GBP 212,594  | RELX PLC                         | 5,635,873          | 0.09            | USD 12,386   | Alnylam Pharmaceuticals Inc              | 2,099,675    | 0.03            |
| GBP 218,111  | Rentokil Initial PLC             | 1,491,482          | 0.02            | USD 32,527   | Alphabet Inc                             | 81,523,071   | 1.28            |
| AUD 39,141   | Rio Tinto Ltd                    | 3,721,331          | 0.06            | USD 33,103   | Alphabet Inc                             | 80,830,574   | 1.27            |
| GBP 125,759  | Rio Tinto PLC                    | 10,335,185         | 0.16            | USD 24,258   | Altice USA Inc                           | 828,168      | 0.01            |
| GBP 1,040,048  | Rolls-Royce Holdings PLC         | 1,421,257          | 0.02            | USD 208,456  | Altria Group Inc                         | 9,939,182    | 0.16            |
| GBP 470,906  | Royal Bank of Scotland Group PLC | 1,321,883          | 0.02            | USD 47,169   | Amazon.com Inc                           | 162,268,907  | 2.55            |
| GBP 129,462  | Sage Group PLC                   | 1,223,660          | 0.02            | USD 955  | AMERCO                                   | 562,877      | 0.01            |
| GBP 11,912   | Schroders PLC                    | 578,093            | 0.01            | USD 25,809   | Ameren Corp                              | 2,065,752    | 0.03            |
| GBP 124,427  | Segro PLC REIT                   | 1,881,333          | 0.03            | USD 52,334   | American Electric Power Co Inc           | 4,426,933    | 0.07            |
| GBP 26,259   | Severn Trent PLC                 | 907,250            | 0.01            | USD 76,075   | American Express Co                      | 12,569,872   | 0.20            |
| GBP 99,729   | Smith & Nephew PLC               | 2,152,666          | 0.03            | USD 8,886  | American Financial Group Inc             | 1,108,262    | 0.02            |
| GBP 45,722   | Smiths Group PLC                 | 1,004,286          | 0.02            | USD 98,941   | American International Group Inc         | 4,709,592    | 0.07            |
| GBP 8,251  | Spirax-Sarco Engineering PLC     | 1,551,885          | 0.02            | USD 49,315   | American Tower Corp REIT                 | 13,321,954   | 0.21            |
| GBP 105,748  | SSE PLC                          | 2,192,014          | 0.03            | USD 21,074   | American Water Works Co Inc              | 3,248,136    | 0.05            |
| GBP 61,462   | St James's Place PLC             | 1,254,072          | 0.02            | USD 12,299   | Ameriprise Financial Inc                 | 3,060,975    | 0.05            |
| GBP 305,046  | Standard Chartered PLC           | 1,942,681          | 0.03            | USD 18,507   | AmerisourceBergen Corp                   | 2,118,866    | 0.03            |
| GBP 209,527  | Standard Life Aberdeen PLC       | 784,413            | 0.01            | USD 25,516   | AMETEK Inc                               | 3,406,386    | 0.05            |
| GBP 342,650  | Taylor Wimpey PLC                | 752,396            | 0.01            | USD 64,102   | Amgen Inc                                | 15,624,862   | 0.25            |
| GBP 789,498  | Tesco PLC                        | 2,431,609          | 0.04            | USD 65,704   | Amphenol Corp                            | 4,494,811    | 0.07            |
| GBP 283,957  | Unilever PLC                     | 16,595,086         | 0.26            | USD 34,395   | Analog Devices Inc                       | 5,921,443    | 0.09            |
| GBP 78,868   | United Utilities Group PLC       | 1,061,630          | 0.02            | USD 162,720  | Annaly Capital Management Inc REIT       | 1,444,954    | 0.02            |
| GBP 2,955,574  | Vodafone Group PLC               | 4,954,286          | 0.08            | USD 10,140   | ANSYS Inc                                | 3,519,188    | 0.06            |
| GBP 26,192   | Whitbread PLC                    | 1,129,631          | 0.02            | USD 25,985   | Anthem Inc                               | 9,921,073    | 0.16            |
| GBP 226,404  | Wm Morrison Supermarkets PLC     | 771,593            | 0.01            | USD 13,647   | AO Smith Corp                            | 983,403      | 0.02            |
| GBP 148,084  | WPP PLC                          | 1,992,927          | 0.03            | USD 22,285   | Apollo Global Management Inc             | 1,386,127    | 0.02            |
| <b>Total United Kingdom</b>  |                                  | <b>256,072,674</b> | <b>4.02</b>     | USD 1,848,152  | Apple Inc                                | 253,122,898  | 3.97            |
| United States  |                                  |                    |                 | USD 101,910  | Applied Materials Inc                    | 14,511,984   | 0.23            |
| USD 7,200  | 10X Genomics Inc                 | 1,409,904          | 0.02            | USD 21,681   | Aramark                                  | 807,617      | 0.01            |
| USD 64,320   | 3M Co                            | 12,775,882         | 0.20            | USD 61,489   | Archer-Daniels-Midland Co                | 3,726,233    | 0.06            |
| USD 196,086  | Abbott Laboratories              | 22,732,250         | 0.36            | USD 6,592  | Arista Networks Inc                      | 2,388,348    | 0.04            |
| USD 195,398  | AbbVie Inc                       | 22,009,631         | 0.35            | USD 9,183  | Arrow Electronics Inc                    | 1,045,301    | 0.02            |
| USD 5,404  | ABIOMED Inc                      | 1,686,642          | 0.03            | USD 20,608   | Arthur J Gallagher & Co                  | 2,886,769    | 0.05            |
| USD 86,575   | Activision Blizzard Inc          | 8,262,718          | 0.13            | USD 6,263  | Assurant Inc                             | 978,155      | 0.02            |
| USD 52,893   | Adobe Inc                        | 30,976,257         | 0.49            | USD 789,054  | AT&T Inc                                 | 22,708,974   | 0.36            |
| USD 7,764  | Advance Auto Parts Inc           | 1,592,707          | 0.03            | USD 17,700   | Athene Holding Ltd                       | 1,194,750    | 0.02            |
| USD 117,922  | Advanced Micro Devices Inc       | 11,076,413         | 0.17            | USD 15,107   | Atmos Energy Corp                        | 1,451,934    | 0.02            |
| USD 77,201   | AES Corp                         | 2,012,630          | 0.03            | USD 23,842   | Autodesk Inc                             | 6,959,480    | 0.11            |
| USD 75,461   | Aflac Inc                        | 4,049,237          | 0.06            | USD 45,765   | Automatic Data Processing Inc            | 9,089,844    | 0.14            |
| USD 32,208   | Agilent Technologies Inc         | 4,760,664          | 0.07            | USD 2,684  | AutoZone Inc                             | 4,005,118    | 0.06            |
| USD 65,855   | AGNC Investment Corp REIT        | 1,112,291          | 0.02            | USD 10,175   | Avalara Inc                              | 1,646,315    | 0.03            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description                        | Market Value | % of Net Assets | Quantity   | Description                                  | Market Value | % of Net Assets |
|--|------------------------------------|--------------|-----------------|--|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |                                    |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 |
| Common and Preferred Stocks - 98.06% (continued)   |                                    |              |                 | Common and Preferred Stocks - 98.06% (continued)   |  |              |                 |
| United States (continued)  |                                    |              |                 | United States (continued)  |  |              |                 |
| USD 15,510   | AvalonBay Communities Inc REIT     | 3,236,782    | 0.05            | USD 64,157   | CenterPoint Energy Inc                       | 1,573,130    | 0.02            |
| USD 56,945   | Avantor Inc                        | 2,022,117    | 0.03            | USD 15,700   | Ceridian Hcm Holding Inc                     | 1,505,944    | 0.02            |
| USD 9,173  | Avery Dennison Corp                | 1,928,532    | 0.03            | USD 31,947   | Cerner Corp                                  | 2,496,978    | 0.04            |
| USD 83,408   | Baker Hughes a GE Co               | 1,907,541    | 0.03            | USD 25,663   | CF Industries Holdings Inc                   | 1,320,361    | 0.02            |
| USD 34,130   | Ball Corp                          | 2,765,213    | 0.04            | USD 15,194   | CH Robinson Worldwide Inc                    | 1,423,222    | 0.02            |
| USD 858,034  | Bank of America Corp               | 35,376,742   | 0.56            | USD 5,800  | Charles River Laboratories International Inc | 2,145,536    | 0.03            |
| USD 92,334   | Bank of New York Mellon Corp       | 4,730,271    | 0.07            | USD 156,455  | Charles Schwab Corp                          | 11,391,489   | 0.18            |
| USD 53,752   | Baxter International Inc           | 4,327,036    | 0.07            | USD 14,419   | Charter Communications Inc                   | 10,402,588   | 0.16            |
| USD 32,486   | Becton Dickinson and Co            | 7,900,270    | 0.12            | USD 27,309   | Cheniere Energy Inc                          | 2,368,783    | 0.04            |
| USD 20,800   | Bentley Systems Inc                | 1,347,424    | 0.02            | USD 213,078  | Chevron Corp                                 | 22,317,790   | 0.35            |
| USD 151,262  | Berkshire Hathaway Inc             | 42,038,735   | 0.66            | USD 7,900  | Chewy Inc                                    | 629,709      | 0.01            |
| USD 26,202   | Best Buy Co Inc                    | 3,012,706    | 0.05            | USD 2,972  | Chipotle Mexican Grill Inc                   | 4,607,610    | 0.07            |
| USD 16,039   | Biogen Inc                         | 5,553,825    | 0.09            | USD 26,267   | Church & Dwight Co Inc                       | 2,238,474    | 0.04            |
| USD 22,242   | BioMarin Pharmaceutical Inc        | 1,855,872    | 0.03            | USD 39,261   | Cigna Corp                                   | 9,307,605    | 0.15            |
| USD 2,131  | Bio-Rad Laboratories Inc           | 1,372,982    | 0.02            | USD 18,413   | Cincinnati Financial Corp                    | 2,147,324    | 0.03            |
| USD 3,800  | Bio-Techne Corp                    | 1,710,988    | 0.03            | USD 10,545   | Cintas Corp                                  | 4,028,190    | 0.06            |
| USD 18,333   | Black Knight Inc                   | 1,429,607    | 0.02            | USD 466,897  | Cisco Systems Inc                            | 24,745,541   | 0.39            |
| USD 16,915   | BlackRock Inc                      | 14,800,118   | 0.23            | USD 224,820  | Citigroup Inc                                | 15,906,015   | 0.25            |
| USD 74,853   | Blackstone Group Inc               | 7,271,220    | 0.11            | USD 48,131   | Citizens Financial Group Inc                 | 2,207,769    | 0.03            |
| USD 4,370  | Booking Holdings Inc               | 9,561,953    | 0.15            | USD 14,284   | Citrix Systems Inc                           | 1,675,085    | 0.03            |
| USD 16,320   | Booz Allen Hamilton Holdings Corp  | 1,390,138    | 0.02            | USD 14,126   | Clorox Co                                    | 2,541,409    | 0.04            |
| USD 24,663   | BorgWarner Inc                     | 1,197,142    | 0.02            | USD 25,700   | Cloudflare Inc                               | 2,720,088    | 0.04            |
| USD 1,100  | Boston Beer Co Inc                 | 1,122,880    | 0.02            | USD 39,095   | CME Group Inc                                | 8,314,725    | 0.13            |
| USD 17,004   | Boston Properties Inc REIT         | 1,948,488    | 0.03            | USD 32,708   | CMS Energy Corp                              | 1,932,389    | 0.03            |
| USD 149,741  | Boston Scientific Corp             | 6,402,925    | 0.10            | USD 452,718  | Coca-Cola Co                                 | 24,496,571   | 0.38            |
| USD 242,205  | Bristol-Myers Squibb Co            | 16,184,138   | 0.25            | USD 16,964   | Cognex Corp                                  | 1,425,824    | 0.02            |
| USD 45,173   | Broadcom Inc                       | 21,540,293   | 0.34            | USD 60,218   | Cognizant Technology Solutions Corp          | 4,170,699    | 0.07            |
| USD 12,739   | Broadridge Financial Solutions Inc | 2,057,731    | 0.03            | USD 87,264   | Colgate-Palmolive Co                         | 7,098,926    | 0.11            |
| CAD 17,396   | Brookfield Renewable Corp          | 731,635      | 0.01            | USD 505,144  | Comcast Corp                                 | 28,803,311   | 0.45            |
| USD 28,965   | Brown & Brown Inc                  | 1,539,200    | 0.02            | USD 51,025   | Conagra Brands Inc                           | 1,856,290    | 0.03            |
| USD 36,533   | Brown-Forman Corp                  | 2,737,783    | 0.04            | USD 147,553  | ConocoPhillips                               | 8,985,978    | 0.14            |
| USD 13,586   | Bunge Ltd                          | 1,061,746    | 0.02            | USD 35,341   | Consolidated Edison Inc                      | 2,534,657    | 0.04            |
| USD 6,886  | Burlington Stores Inc              | 2,217,223    | 0.03            | USD 18,657   | Constellation Brands Inc                     | 4,363,686    | 0.07            |
| USD 656  | Cable One Inc                      | 1,254,803    | 0.02            | USD 5,623  | Cooper Cos Inc                               | 2,228,226    | 0.04            |
| USD 29,226   | Cadence Design Systems Inc         | 3,998,701    | 0.06            | USD 22,095   | Copart Inc                                   | 2,912,784    | 0.05            |
| USD 23,600   | Caesars Entertainment Inc          | 2,448,500    | 0.04            | USD 84,834   | Corning Inc                                  | 3,469,711    | 0.05            |
| USD 11,612   | Camden Property Trust REIT         | 1,540,564    | 0.02            | USD 84,761   | Corteva Inc                                  | 3,759,150    | 0.06            |
| USD 23,890   | Campbell Soup Co                   | 1,089,145    | 0.02            | USD 45,790   | CoStar Group Inc                             | 3,792,328    | 0.06            |
| USD 50,071   | Capital One Financial Corp         | 7,745,483    | 0.12            | USD 49,106   | Costco Wholesale Corp                        | 19,429,771   | 0.31            |
| USD 35,562   | Cardinal Health Inc                | 2,030,235    | 0.03            | USD 7,282  | Coupa Software Inc                           | 1,908,685    | 0.03            |
| USD 15,062   | Carlyle Group Inc                  | 700,082      | 0.01            | USD 20,224   | Crowdstrike Holdings Inc                     | 5,082,493    | 0.08            |
| USD 18,761   | CarMax Inc                         | 2,422,983    | 0.04            | USD 46,970   | Crown Castle International Corp REIT         | 9,163,847    | 0.14            |
| USD 97,527   | Carnival Corp                      | 2,570,812    | 0.04            | USD 13,518   | Crown Holdings Inc                           | 1,381,675    | 0.02            |
| USD 90,881   | Carrier Global Corp                | 4,416,817    | 0.07            | USD 249,405  | CSX Corp                                     | 8,000,912    | 0.13            |
| USD 8,400  | Carvana Co                         | 2,535,288    | 0.04            | USD 17,000   | Cummins Inc                                  | 4,144,770    | 0.07            |
| USD 19,445   | Catalent Inc                       | 2,102,393    | 0.03            | USD 142,150  | CVS Health Corp                              | 11,860,996   | 0.19            |
| USD 60,605   | Caterpillar Inc                    | 13,189,466   | 0.21            | USD 69,267   | Danaher Corp                                 | 18,588,492   | 0.29            |
| USD 10,533   | Cboe Global Markets Inc            | 1,253,954    | 0.02            | USD 12,766   | Darden Restaurants Inc                       | 1,863,708    | 0.03            |
| USD 37,612   | CBRE Group Inc                     | 3,224,477    | 0.05            | USD 18,818   | Datadog Inc                                  | 1,958,577    | 0.03            |
| USD 14,980   | CDW Corp                           | 2,616,257    | 0.04            | USD 7,533  | DaVita Inc                                   | 907,199      | 0.01            |
| USD 11,247   | Celanese Corp                      | 1,705,045    | 0.03            |  |  |              |                 |
| USD 63,679   | Centene Corp                       | 4,644,109    | 0.07            |  |  |              |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description                          | Market Value | % of Net Assets | Quantity   | Description                                | Market Value | % of Net Assets |
|--|--------------------------------------|--------------|-----------------|--|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |                                      |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 |
| Common and Preferred Stocks - 98.06% (continued)   |                                      |              |                 | Common and Preferred Stocks - 98.06% (continued)   |  |              |                 |
| United States (continued)  |                                      |              |                 | United States (continued)  |  |              |                 |
| USD 33,354   | Deere & Co                           | 11,764,289   | 0.18            | USD 19,256   | Exact Sciences Corp                        | 2,393,713    | 0.04            |
| USD 29,417   | Dell Technologies                    | 2,931,992    | 0.05            | USD 102,720  | Exelon Corp                                | 4,551,523    | 0.07            |
| USD 15,613   | Delta Air Lines Inc                  | 675,418      | 0.01            | USD 15,671   | Expedia Group Inc                          | 2,565,499    | 0.04            |
| USD 24,237   | DENTSPLY SIRONA Inc                  | 1,533,233    | 0.02            | USD 18,608   | Expeditors International of Washington Inc | 2,355,773    | 0.04            |
| USD 64,800   | Devon Energy Corp                    | 1,891,512    | 0.03            | USD 14,099   | Extra Space Storage Inc REIT               | 2,309,698    | 0.04            |
| USD 10,145   | DexCom Inc                           | 4,331,915    | 0.07            | USD 467,790  | Exxon Mobil Corp                           | 29,508,193   | 0.46            |
| USD 30,647   | Digital Realty Trust Inc REIT        | 4,611,148    | 0.07            | USD 7,366  | F5 Networks Inc                            | 1,374,938    | 0.02            |
| USD 32,021   | Discover Financial Services          | 3,787,764    | 0.06            | USD 265,024  | Facebook Inc                               | 92,151,495   | 1.45            |
| USD 16,295   | Discovery Inc                        | 499,931      | 0.01            | USD 4,272  | FactSet Research Systems Inc               | 1,433,726    | 0.02            |
| USD 30,121   | Discovery Inc                        | 872,907      | 0.01            | USD 3,386  | Fair Isaac Corp                            | 1,702,074    | 0.03            |
| USD 28,926   | DISH Network Corp                    | 1,209,107    | 0.02            | USD 59,886   | Fastenal Co                                | 3,114,072    | 0.05            |
| USD 20,547   | DocuSign Inc                         | 5,744,325    | 0.09            | USD 27,445   | FedEx Corp                                 | 8,187,667    | 0.13            |
| USD 27,586   | Dollar General Corp                  | 5,969,335    | 0.09            | USD 27,934   | Fidelity National Financial                | 1,214,012    | 0.02            |
| USD 27,763   | Dollar Tree Inc                      | 2,762,418    | 0.04            | USD 67,580   | Fidelity National Information Services Inc | 9,574,059    | 0.15            |
| USD 90,220   | Dominion Energy Inc                  | 6,637,485    | 0.10            | USD 74,636   | Fifth Third Bancorp                        | 2,853,334    | 0.04            |
| USD 4,698  | Domino's Pizza Inc                   | 2,191,570    | 0.03            | USD 17,884   | First Republic Bank                        | 3,347,348    | 0.05            |
| USD 16,395   | Dover Corp                           | 2,469,087    | 0.04            | USD 61,588   | FirstEnergy Corp                           | 2,291,689    | 0.04            |
| USD 81,829   | Dow Inc                              | 5,178,139    | 0.08            | USD 65,922   | Fiserv Inc                                 | 7,046,403    | 0.11            |
| USD 36,714   | DR Horton Inc                        | 3,317,844    | 0.05            | USD 8,223  | FleetCor Technologies Inc                  | 2,105,581    | 0.03            |
| USD 19,100   | DraftKings Inc                       | 996,447      | 0.02            | USD 12,553   | FMC Corp                                   | 1,358,235    | 0.02            |
| USD 38,985   | Dropbox Inc                          | 1,181,635    | 0.02            | USD 438,382  | Ford Motor Co                              | 6,514,357    | 0.10            |
| USD 20,272   | DTE Energy Co                        | 2,627,251    | 0.04            | USD 14,706   | Fortinet Inc                               | 3,502,822    | 0.06            |
| USD 83,794   | Duke Energy Corp                     | 8,272,144    | 0.13            | USD 32,450   | Fortive Corp                               | 2,263,063    | 0.04            |
| USD 38,728   | Duke Realty Corp REIT                | 1,833,771    | 0.03            | USD 14,861   | Fortune Brands Home & Security Inc         | 1,480,304    | 0.02            |
| USD 61,561   | Dupont De Nemours Inc                | 4,765,437    | 0.07            | USD 32,896   | Fox Corp                                   | 1,221,428    | 0.02            |
| USD 22,093   | Dynatrace Inc                        | 1,290,673    | 0.02            | USD 19,067   | Fox Corp                                   | 671,158      | 0.01            |
| USD 15,588   | Eastman Chemical Co                  | 1,819,899    | 0.03            | USD 29,690   | Franklin Resources Inc                     | 949,783      | 0.02            |
| USD 43,218   | Eaton Corp PLC                       | 6,404,043    | 0.10            | USD 10,188   | Gartner Inc                                | 2,467,534    | 0.04            |
| USD 76,736   | eBay Inc                             | 5,387,635    | 0.08            | USD 6,800  | Generac Holdings Inc                       | 2,823,020    | 0.04            |
| USD 29,119   | Ecolab Inc                           | 5,997,640    | 0.09            | USD 974,336  | General Electric Co                        | 13,114,563   | 0.21            |
| USD 40,928   | Edison International                 | 2,366,457    | 0.04            | USD 70,302   | General Mills Inc                          | 4,283,501    | 0.07            |
| USD 69,963   | Edwards Lifesciences Corp            | 7,246,068    | 0.11            | USD 145,756  | General Motors Co                          | 8,624,383    | 0.14            |
| USD 44,374   | Elanco Animal Health Inc             | 1,539,334    | 0.02            | USD 14,380   | Genuine Parts Co                           | 1,818,639    | 0.03            |
| USD 29,675   | Electronic Arts Inc                  | 4,268,155    | 0.07            | USD 134,485  | Gilead Sciences Inc                        | 9,260,637    | 0.15            |
| USD 90,244   | Eli Lilly & Co                       | 20,712,803   | 0.33            | USD 33,140   | Global Payments Inc                        | 6,215,076    | 0.10            |
| USD 67,369   | Emerson Electric Co                  | 6,483,593    | 0.10            | USD 10,357   | Globe Life Inc                             | 986,504      | 0.02            |
| USD 14,200   | Enphase Energy Inc                   | 2,607,546    | 0.04            | USD 19,835   | GoDaddy Inc                                | 1,724,852    | 0.03            |
| USD 22,651   | Entergy Corp                         | 2,258,305    | 0.04            | USD 38,530   | Goldman Sachs Group Inc                    | 14,623,291   | 0.23            |
| USD 64,196   | EOG Resources Inc                    | 5,356,514    | 0.08            | USD 10,028   | Guidewire Software Inc                     | 1,130,356    | 0.02            |
| USD 5,817  | EPAM Systems Inc                     | 2,972,254    | 0.05            | USD 101,281  | Halliburton Co                             | 2,341,617    | 0.04            |
| USD 13,201   | Equifax Inc                          | 3,161,772    | 0.05            | USD 40,529   | Hartford Financial Services Group Inc      | 2,511,582    | 0.04            |
| USD 9,666  | Equinix Inc REIT                     | 7,757,932    | 0.12            | USD 14,824   | Hasbro Inc                                 | 1,401,164    | 0.02            |
| USD 40,319   | Equitable Holdings Inc               | 1,227,714    | 0.02            | USD 30,551   | HCA Healthcare Inc                         | 6,316,114    | 0.10            |
| USD 21,059   | Equity LifeStyle Properties Inc REIT | 1,564,894    | 0.02            | USD 62,064   | Healthpeak Properties Inc REIT             | 2,066,111    | 0.03            |
| USD 38,502   | Equity Residential REIT              | 2,964,654    | 0.05            | USD 4,927  | HEICO Corp                                 | 686,922      | 0.01            |
| USD 2,407  | Erie Indemnity Co                    | 465,393      | 0.01            | USD 9,114  | HEICO Corp                                 | 1,131,777    | 0.02            |
| USD 26,838   | Essential Utilities Inc              | 1,226,497    | 0.02            | USD 18,130   | Henry Schein Inc                           | 1,345,065    | 0.02            |
| USD 7,793  | Essex Property Trust Inc REIT        | 2,337,978    | 0.04            | USD 17,172   | Hershey Co                                 | 2,991,019    | 0.05            |
| USD 25,083   | Estee Lauder Cos Inc                 | 7,978,401    | 0.13            | USD 30,439   | Hess Corp                                  | 2,657,933    | 0.04            |
| USD 13,200   | Etsy Inc                             | 2,717,088    | 0.04            |  |  |              |                 |
| USD 27,867   | Evergy Inc                           | 1,684,003    | 0.03            |  |  |              |                 |
| USD 35,404   | Eversource Energy                    | 2,840,817    | 0.04            |  |  |              |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description                            | Market Value | % of Net Assets | Quantity   | Description                              | Market Value | % of Net Assets |
|--|--|--------------|-----------------|--|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 |
| Common and Preferred Stocks - 98.06% (continued)   |  |              |                 | Common and Preferred Stocks - 98.06% (continued)   |  |              |                 |
| United States (continued)  |  |              |                 | United States (continued)  |  |              |                 |
| USD 155,799  | Hewlett Packard Enterprise Co          | 2,271,549    | 0.04            | USD 19,851   | Knight-Swift Transportation Holdings Inc | 902,426      | 0.01            |
| USD 28,918   | Hilton Worldwide Holdings Inc          | 3,488,089    | 0.05            | USD 78,518   | Kraft Heinz Co                           | 3,201,964    | 0.05            |
| USD 25,179   | Hologic Inc                            | 1,679,943    | 0.03            | USD 77,514   | Kroger Co                                | 2,969,561    | 0.05            |
| USD 118,897  | Home Depot Inc                         | 37,915,064   | 0.60            | USD 24,000   | L Brands Inc                             | 1,729,440    | 0.03            |
| USD 75,141   | Honeywell International Inc            | 16,482,178   | 0.26            | USD 24,012   | L3Harris Technologies Inc                | 5,190,194    | 0.08            |
| USD 23,900   | Horizon Therapeutics Plc               | 2,237,996    | 0.04            | USD 10,402   | Laboratory Corp of America Holdings      | 2,869,392    | 0.05            |
| USD 29,147   | Hormel Foods Corp                      | 1,391,769    | 0.02            | USD 15,534   | Lam Research Corp                        | 10,107,974   | 0.16            |
| USD 83,817   | Host Hotels & Resorts Inc REIT         | 1,432,433    | 0.02            | USD 18,404   | Lamb Weston Holdings Inc                 | 1,484,467    | 0.02            |
| USD 39,349   | Howmet Aerospace Inc                   | 1,356,360    | 0.02            | USD 36,300   | Las Vegas Sands Corp                     | 1,912,647    | 0.03            |
| USD 128,900  | HP Inc                                 | 3,891,491    | 0.06            | USD 7,172  | Lear Corp                                | 1,257,108    | 0.02            |
| USD 4,700  | HubSpot Inc                            | 2,738,784    | 0.04            | USD 15,776   | Leidos Holdings Inc                      | 1,594,954    | 0.03            |
| USD 13,750   | Humana Inc                             | 6,087,400    | 0.10            | USD 28,703   | Lennar Corp                              | 2,851,643    | 0.04            |
| USD 157,981  | Huntington Bancshares Inc              | 2,254,389    | 0.04            | USD 3,566  | Lennox International Inc                 | 1,250,953    | 0.02            |
| USD 3,895  | Huntington Ingalls Industries Inc      | 820,871      | 0.01            | USD 2,586  | Liberty Broadband Corp                   | 434,888      | 0.01            |
| USD 8,671  | IAC/InterActiveCorp                    | 1,336,808    | 0.02            | USD 16,027   | Liberty Broadband Corp                   | 2,783,249    | 0.04            |
| USD 8,490  | IDEX Corp                              | 1,868,225    | 0.03            | USD 24,085   | Liberty Media Corp-Liberty Formula One   | 1,161,138    | 0.02            |
| USD 9,734  | IDEXX Laboratories Inc                 | 6,147,508    | 0.10            | USD 7,562  | Liberty Media Corp-Liberty SiriusXM      | 352,238      | 0.01            |
| USD 34,551   | Illinois Tool Works Inc                | 7,724,222    | 0.12            | USD 17,364   | Liberty Media Corp-Liberty SiriusXM      | 805,516      | 0.01            |
| USD 16,342   | illumina Inc                           | 7,733,198    | 0.12            | USD 18,090   | Lincoln National Corp                    | 1,136,776    | 0.02            |
| USD 22,782   | Incyte Corp                            | 1,916,650    | 0.03            | USD 15,747   | Live Nation Entertainment Inc            | 1,379,280    | 0.02            |
| USD 42,987   | Ingersoll Rand Inc                     | 2,098,195    | 0.03            | USD 35,697   | LKQ Corp                                 | 1,757,006    | 0.03            |
| USD 7,125  | Insulet Corp                           | 1,955,884    | 0.03            | USD 26,913   | Loews Corp                               | 1,470,795    | 0.02            |
| USD 449,229  | Intel Corp                             | 25,219,716   | 0.40            | USD 81,064   | Lowe's Cos Inc                           | 15,723,984   | 0.25            |
| USD 61,447   | Intercontinental Exchange Inc          | 7,293,759    | 0.11            | USD 111,670  | Lumen Technologies Inc                   | 1,517,595    | 0.02            |
| USD 99,167   | International Business Machines Corp   | 14,536,891   | 0.23            | USD 30,100   | Lyft Inc                                 | 1,820,448    | 0.03            |
| USD 27,655   | International Flavors & Fragrances Inc | 4,131,657    | 0.06            | USD 28,081   | LyondellBasell Industries NV             | 2,888,692    | 0.05            |
| USD 41,888   | International Paper Co                 | 2,568,153    | 0.04            | USD 14,672   | M&T Bank Corp                            | 2,131,988    | 0.03            |
| USD 45,991   | Interpublic Group of Cos Inc           | 1,494,248    | 0.02            | USD 67,849   | Marathon Petroleum Corp                  | 4,099,437    | 0.06            |
| USD 30,385   | Intuit Inc                             | 14,893,815   | 0.23            | USD 1,479  | Markel Corp                              | 1,755,144    | 0.03            |
| USD 13,104   | Intuitive Surgical Inc                 | 12,050,963   | 0.19            | USD 3,996  | MarketAxess Holdings Inc                 | 1,852,506    | 0.03            |
| USD 49,818   | Invesco Ltd                            | 1,331,635    | 0.02            | USD 28,783   | Marriott International Inc               | 3,929,455    | 0.06            |
| USD 59,224   | Invitation Homes Inc REIT              | 2,208,463    | 0.03            | USD 55,549   | Marsh & McLennan Cos Inc                 | 7,814,633    | 0.12            |
| USD 3,519  | IPG Photonics Corp                     | 741,700      | 0.01            | USD 6,695  | Martin Marietta Materials Inc            | 2,355,368    | 0.04            |
| USD 20,913   | IQVIA Holdings Inc                     | 5,067,638    | 0.08            | USD 83,413   | Marvell Technology Inc                   | 4,865,480    | 0.08            |
| USD 29,241   | Iron Mountain Inc REIT                 | 1,237,479    | 0.02            | USD 30,121   | Masco Corp                               | 1,774,428    | 0.03            |
| USD 9,555  | Jack Henry & Associates Inc            | 1,562,338    | 0.02            | USD 5,465  | Masimo Corp                              | 1,324,989    | 0.02            |
| USD 14,940   | Jacobs Engineering Group Inc           | 1,993,295    | 0.03            | USD 97,851   | Mastercard Inc                           | 35,724,422   | 0.56            |
| USD 10,459   | JB Hunt Transport Services Inc         | 1,704,294    | 0.03            | USD 28,447   | Match Group Inc                          | 4,587,079    | 0.07            |
| USD 11,049   | JM Smucker Co                          | 1,431,619    | 0.02            | USD 42,657   | Maxim Integrated Products Inc            | 4,494,342    | 0.07            |
| USD 289,955  | Johnson & Johnson                      | 47,767,187   | 0.75            | USD 28,406   | McCormick & Co Inc                       | 2,508,818    | 0.04            |
| USD 336,616  | JPMorgan Chase & Co                    | 52,357,253   | 0.82            | USD 82,569   | McDonald's Corp                          | 19,072,613   | 0.30            |
| USD 42,874   | Juniper Networks Inc                   | 1,172,604    | 0.02            | USD 16,540   | McKesson Corp                            | 3,163,110    | 0.05            |
| USD 10,199   | Kansas City Southern                   | 2,890,091    | 0.05            | USD 64,261   | Medical Properties Trust Inc REIT        | 1,291,646    | 0.02            |
| USD 26,997   | Kellogg Co                             | 1,736,717    | 0.03            | USD 280,066  | Merck & Co Inc                           | 21,780,733   | 0.34            |
| USD 78,707   | Keurig Dr Pepper Inc                   | 2,773,635    | 0.04            | USD 82,791   | MetLife Inc                              | 4,955,041    | 0.08            |
| USD 109,283  | KeyCorp                                | 2,256,694    | 0.04            | USD 2,398  | Mettler-Toledo International Inc         | 3,322,045    | 0.05            |
| USD 21,278   | Keysight Technologies Inc              | 3,285,536    | 0.05            | USD 40,840   | MGM Resorts International                | 1,741,826    | 0.03            |
| USD 36,996   | Kimberly-Clark Corp                    | 4,949,325    | 0.08            | USD 29,541   | Microchip Technology Inc                 | 4,423,469    | 0.07            |
| USD 212,590  | Kinder Morgan Inc                      | 3,875,516    | 0.06            |  |  |              |                 |
| USD 60,375   | KKR & Co Inc                           | 3,576,615    | 0.06            |  |  |              |                 |
| USD 16,764   | KLA-Tencor Corp                        | 5,435,056    | 0.09            |  |  |              |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description                                | Market Value | % of Net Assets | Quantity   | Description                         | Market Value | % of Net Assets |
|--|--|--------------|-----------------|--|-------------------------------------|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |                                     |              |                 |
| Common and Preferred Stocks - 98.06% (continued)   |  |              |                 | Common and Preferred Stocks - 98.06% (continued)   |                                     |              |                 |
| United States (continued)  |  |              |                 | United States (continued)  |                                     |              |                 |
| USD 119,764  | Micron Technology Inc                      | 10,177,545   | 0.16            | USD 14,329   | Parker-Hannifin Corp                | 4,400,579    | 0.07            |
| USD 788,840  | Microsoft Corp                             | 213,696,756  | 3.35            | USD 33,821   | Paychex Inc                         | 3,628,993    | 0.06            |
| USD 12,492   | Mid-America Apartment Communities Inc REIT | 2,103,903    | 0.03            | USD 5,959  | Paycom Software Inc                 | 2,165,918    | 0.03            |
| USD 34,431   | Moderna Inc                                | 8,090,596    | 0.13            | USD 122,823  | PayPal Holdings Inc                 | 35,800,448   | 0.56            |
| USD 5,776  | Mohawk Industries Inc                      | 1,110,089    | 0.02            | USD 25,500   | Peloton Interactive Inc             | 3,162,510    | 0.05            |
| USD 5,777  | Molina Healthcare Inc                      | 1,461,928    | 0.02            | USD 152,602  | PepsiCo Inc                         | 22,611,038   | 0.35            |
| USD 24,289   | Molson Coors Brewing Co                    | 1,304,076    | 0.02            | USD 13,110   | PerkinElmer Inc                     | 2,024,315    | 0.03            |
| USD 158,347  | Mondelez International Inc                 | 9,887,187    | 0.16            | USD 616,909  | Pfizer Inc                          | 24,158,156   | 0.38            |
| USD 5,608  | MongoDB Inc                                | 2,027,404    | 0.03            | USD 168,268  | Philip Morris International Inc     | 16,677,041   | 0.26            |
| USD 5,000  | Monolithic Power Systems Inc               | 1,867,250    | 0.03            | USD 49,464   | Phillips 66                         | 4,245,000    | 0.07            |
| USD 44,027   | Monster Beverage Corp                      | 4,021,866    | 0.06            | USD 11,296   | Pinnacle West Capital Corp          | 925,933      | 0.01            |
| USD 18,840   | Moody's Corp                               | 6,827,051    | 0.11            | USD 60,295   | Pinterest Inc                       | 4,760,290    | 0.07            |
| USD 157,434  | Morgan Stanley                             | 14,435,123   | 0.23            | USD 21,484   | Pioneer Natural Resources Co        | 3,491,580    | 0.05            |
| USD 40,336   | Mosaic Co                                  | 1,287,122    | 0.02            | USD 50,000   | Plug Power Inc                      | 1,709,500    | 0.03            |
| USD 17,693   | Motorola Solutions Inc                     | 3,836,727    | 0.06            | USD 46,106   | PNC Financial Services Group Inc    | 8,795,181    | 0.14            |
| USD 8,678  | MSCI Inc                                   | 4,626,068    | 0.07            | USD 4,700  | Pool Corp                           | 2,155,702    | 0.03            |
| USD 13,198   | Nasdaq Inc                                 | 2,320,208    | 0.04            | USD 16,400   | PPD Inc                             | 755,876      | 0.01            |
| USD 25,777   | NetApp Inc                                 | 2,109,074    | 0.03            | USD 26,174   | PPG Industries Inc                  | 4,443,560    | 0.07            |
| USD 48,983   | Netflix Inc                                | 25,873,310   | 0.41            | USD 82,847   | PPL Corp                            | 2,317,231    | 0.04            |
| USD 10,755   | Neurocrine Biosciences Inc                 | 1,046,677    | 0.02            | USD 30,082   | Principal Financial Group Inc       | 1,900,882    | 0.03            |
| USD 37,731   | Newell Brands Inc                          | 1,036,471    | 0.02            | USD 271,914  | Procter & Gamble Co                 | 36,689,356   | 0.58            |
| USD 90,992   | Newmont Goldcorp Corp                      | 5,767,073    | 0.09            | USD 63,663   | Progressive Corp                    | 6,252,343    | 0.10            |
| USD 47,046   | News Corp                                  | 1,212,375    | 0.02            | USD 78,554   | Prologis Inc REIT                   | 9,389,560    | 0.15            |
| USD 211,868  | NextEra Energy Inc                         | 15,525,687   | 0.24            | USD 45,521   | Prudential Financial Inc            | 4,664,537    | 0.07            |
| USD 140,835  | NIKE Inc                                   | 21,757,599   | 0.34            | USD 12,157   | Ptc Inc                             | 1,717,298    | 0.03            |
| USD 38,265   | NiSource Inc                               | 937,493      | 0.01            | USD 56,050   | Public Service Enterprise Group Inc | 3,348,427    | 0.05            |
| USD 5,197  | Nordson Corp                               | 1,140,793    | 0.02            | USD 17,340   | Public Storage REIT                 | 5,213,965    | 0.08            |
| USD 27,557   | Norfolk Southern Corp                      | 7,313,903    | 0.11            | USD 26,453   | PulteGroup Inc                      | 1,443,540    | 0.02            |
| USD 21,925   | Northern Trust Corp                        | 2,534,968    | 0.04            | USD 12,976   | Qorvo Inc                           | 2,538,754    | 0.04            |
| USD 66,693   | NortonLifeLock Inc                         | 1,815,383    | 0.03            | USD 122,720  | QUALCOMM Inc                        | 17,540,370   | 0.28            |
| USD 8,400  | Novavax Inc                                | 1,783,404    | 0.03            | USD 14,821   | Quest Diagnostics Inc               | 1,955,927    | 0.03            |
| USD 23,149   | NRG Energy Inc                             | 932,905      | 0.01            | USD 12,656   | Raymond James Financial Inc         | 1,644,014    | 0.03            |
| USD 33,740   | Nucor Corp                                 | 3,236,678    | 0.05            | USD 168,624  | Raytheon Technologies Corp          | 14,385,313   | 0.23            |
| USD 68,279   | NVIDIA Corp                                | 54,630,028   | 0.86            | USD 42,128   | Realty Income Corp REIT             | 2,811,623    | 0.04            |
| USD 397  | NVR Inc                                    | 1,974,400    | 0.03            | USD 16,308   | Regency Centers Corp REIT           | 1,044,854    | 0.02            |
| USD 12,500   | Oak Street Health Inc                      | 732,125      | 0.01            | USD 11,606   | Regeneron Pharmaceuticals Inc       | 6,482,415    | 0.10            |
| USD 97,158   | Occidental Petroleum Corp                  | 3,038,131    | 0.05            | USD 109,602  | Regions Financial Corp              | 2,211,768    | 0.03            |
| USD 13,862   | Okta Inc                                   | 3,391,754    | 0.05            | USD 6,390  | Reinsurance Group of America Inc    | 728,460      | 0.01            |
| USD 11,090   | Old Dominion Freight Line Inc              | 2,814,642    | 0.04            | USD 23,330   | Republic Services Inc               | 2,566,533    | 0.04            |
| USD 29,110   | Omega Healthcare Investors Inc REIT        | 1,056,402    | 0.02            | USD 16,577   | ResMed Inc                          | 4,086,562    | 0.06            |
| USD 25,939   | Omnicom Group Inc                          | 2,074,861    | 0.03            | USD 7,886  | RingCentral Inc                     | 2,291,514    | 0.04            |
| USD 44,881   | On Semiconductor Corp                      | 1,718,045    | 0.03            | USD 14,611   | Robert Half International Inc       | 1,299,941    | 0.02            |
| USD 50,365   | ONEOK Inc                                  | 2,802,309    | 0.04            | USD 12,097   | Rockwell Automation Inc             | 3,459,984    | 0.05            |
| USD 212,198  | Oracle Corp                                | 16,517,492   | 0.26            | USD 12,088   | Roku Inc                            | 5,551,414    | 0.09            |
| USD 7,557  | O'Reilly Automotive Inc                    | 4,278,849    | 0.07            | USD 20,385   | Rollins Inc                         | 697,167      | 0.01            |
| USD 45,934   | Otis Worldwide Corp                        | 3,756,023    | 0.06            | USD 11,065   | Roper Technologies Inc              | 5,202,763    | 0.08            |
| USD 11,259   | Owens Corning                              | 1,102,256    | 0.02            | USD 38,974   | Ross Stores Inc                     | 4,832,776    | 0.08            |
| USD 38,776   | PACCAR Inc                                 | 3,460,758    | 0.05            | USD 24,151   | Royal Caribbean Cruises Ltd         | 2,059,597    | 0.03            |
| USD 10,964   | Packaging Corp of America                  | 1,484,745    | 0.02            | USD 19,200   | Royalty Pharma PLC                  | 787,008      | 0.01            |
| USD 62,600   | Palantir Technologies Inc                  | 1,650,136    | 0.03            | USD 15,282   | RPM International Inc               | 1,355,208    | 0.02            |
| USD 10,840   | Palo Alto Networks Inc                     | 4,022,182    | 0.06            | USD 26,964   | S&P Global Inc                      | 11,067,374   | 0.17            |
|  |  |              |                 | USD 95,231   | salesforce.com Inc                  | 23,262,076   | 0.37            |



## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description                       | Market Value | % of Net Assets | Quantity   | Description                              | Market Value | % of Net Assets |
|--|-----------------------------------|--------------|-----------------|--|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |                                   |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 |
| Common and Preferred Stocks - 98.06% (continued)   |                                   |              |                 | Common and Preferred Stocks - 98.06% (continued)   |  |              |                 |
| United States (continued)  |                                   |              |                 | United States (continued)  |  |              |                 |
| USD 12,366   | SBA Communications Corp REIT      | 3,941,044    | 0.06            | USD 27,046   | Trimble Inc                              | 2,213,174    | 0.03            |
| USD 153,879  | Schlumberger Ltd                  | 4,925,667    | 0.08            | USD 146,710  | Truist Financial Corp                    | 8,142,405    | 0.13            |
| USD 15,384   | Seagen Inc                        | 2,428,826    | 0.04            | USD 17,618   | Twilio Inc                               | 6,944,311    | 0.11            |
| USD 15,051   | Sealed Air Corp                   | 891,772      | 0.01            | USD 89,821   | Twitter Inc                              | 6,180,583    | 0.10            |
| USD 11,830   | SEI Investments Co                | 733,105      | 0.01            | USD 4,424  | Tyler Technologies Inc                   | 2,001,285    | 0.03            |
| USD 34,680   | Sempra Energy                     | 4,594,406    | 0.07            | USD 30,805   | Tyson Foods Inc                          | 2,272,177    | 0.04            |
| USD 20,638   | Sensata Technologies Holding PLC  | 1,196,385    | 0.02            | USD 130,512  | Uber Technologies Inc                    | 6,541,261    | 0.10            |
| USD 21,295   | ServiceNow Inc                    | 11,702,667   | 0.18            | USD 36,406   | UDR Inc REIT                             | 1,783,166    | 0.03            |
| USD 27,569   | Sherwin-Williams Co               | 7,511,174    | 0.12            | USD 19,849   | UGI Corp                                 | 919,207      | 0.01            |
| USD 37,116   | Simon Property Group Inc REIT     | 4,842,896    | 0.08            | USD 6,215  | Ulta Salon Cosmetics & Fragrance Inc     | 2,148,961    | 0.03            |
| USD 108,561  | Sirius XM Holdings Inc            | 709,989      | 0.01            | USD 72,377   | Union Pacific Corp                       | 15,917,874   | 0.25            |
| USD 18,896   | Skyworks Solutions Inc            | 3,623,308    | 0.06            | USD 77,735   | United Parcel Service Inc                | 16,166,548   | 0.25            |
| USD 68,505   | Slack Technologies Inc            | 3,034,771    | 0.05            | USD 7,489  | United Rentals Inc                       | 2,389,066    | 0.04            |
| USD 102,121  | Snap Inc                          | 6,958,525    | 0.11            | USD 104,715  | UnitedHealth Group Inc                   | 41,932,075   | 0.66            |
| USD 6,331  | Snap-on Inc                       | 1,414,535    | 0.02            | USD 7,400  | Unity Software Inc                       | 812,742      | 0.01            |
| USD 3,300  | Snowflake Inc                     | 797,940      | 0.01            | USD 9,794  | Universal Health Services Inc            | 1,434,135    | 0.02            |
| USD 118,231  | Southern Co                       | 7,154,158    | 0.11            | USD 155,301  | US Bancorp                               | 8,847,498    | 0.14            |
| USD 14,244   | Southwest Airlines Co             | 756,214      | 0.01            | USD 4,848  | Vail Resorts Inc                         | 1,534,489    | 0.02            |
| USD 17,342   | Splunk Inc                        | 2,507,306    | 0.04            | USD 43,538   | Valero Energy Corp                       | 3,399,447    | 0.05            |
| USD 41,461   | Square Inc                        | 10,108,192   | 0.16            | USD 15,635   | Veeva Systems Inc                        | 4,861,703    | 0.08            |
| USD 25,300   | SS&C Technologies Holdings Inc    | 1,823,118    | 0.03            | USD 42,763   | Ventas Inc REIT                          | 2,441,767    | 0.04            |
| USD 16,714   | Stanley Black & Decker Inc        | 3,426,203    | 0.05            | USD 22,301   | Vereit Inc                               | 1,024,285    | 0.02            |
| USD 130,688  | Starbucks Corp                    | 14,612,225   | 0.23            | USD 11,163   | VeriSign Inc                             | 2,541,703    | 0.04            |
| USD 35,909   | State Street Corp                 | 2,954,593    | 0.05            | USD 17,452   | Verisk Analytics Inc                     | 3,049,213    | 0.05            |
| USD 21,073   | Steel Dynamics Inc                | 1,255,951    | 0.02            | USD 457,543  | Verizon Communications Inc               | 25,636,134   | 0.40            |
| USD 11,428   | Steris Plc                        | 2,357,596    | 0.04            | USD 28,532   | Vertex Pharmaceuticals Inc               | 5,752,907    | 0.09            |
| USD 35,980   | Stryker Corp                      | 9,345,085    | 0.15            | USD 38,141   | VF Corp                                  | 3,129,088    | 0.05            |
| USD 12,888   | Sun Communities Inc REIT          | 2,209,003    | 0.03            | USD 67,129   | ViacomCBS Inc                            | 3,034,231    | 0.05            |
| USD 21,600   | Sunrun Inc                        | 1,204,848    | 0.02            | USD 148,168  | Viatris Inc                              | 2,117,321    | 0.03            |
| USD 5,413  | SVB Financial Group               | 3,011,956    | 0.05            | USD 56,968   | Vici Properties Inc                      | 1,767,147    | 0.03            |
| USD 65,121   | Synchrony Financial               | 3,159,671    | 0.05            | USD 187,172  | Visa Inc                                 | 43,764,557   | 0.69            |
| USD 16,715   | Synopsys Inc                      | 4,609,830    | 0.07            | USD 42,221   | Vistra Energy Corp                       | 783,200      | 0.01            |
| USD 55,930   | Sysco Corp                        | 4,348,557    | 0.07            | USD 9,695  | VMware Inc                               | 1,550,909    | 0.02            |
| USD 26,093   | T Rowe Price Group Inc            | 5,165,631    | 0.08            | USD 21,779   | Vornado Realty Trust REIT                | 1,016,426    | 0.02            |
| USD 11,862   | Take-Two Interactive Software Inc | 2,099,811    | 0.03            | USD 13,184   | Voya Financial Inc                       | 810,816      | 0.01            |
| USD 55,606   | Target Corp                       | 13,442,194   | 0.21            | USD 14,216   | Vulcan Materials Co                      | 2,474,579    | 0.04            |
| USD 15,334   | Teladoc Health Inc                | 2,549,891    | 0.04            | USD 76,616   | Walgreens Boots Alliance Inc             | 4,030,768    | 0.06            |
| USD 5,324  | Teledyne Technologies Inc         | 2,229,851    | 0.04            | USD 200,417  | Walt Disney Co                           | 35,227,296   | 0.55            |
| USD 4,840  | Teleflex Inc                      | 1,944,664    | 0.03            | USD 45,913   | Waste Management Inc                     | 6,432,870    | 0.10            |
| USD 18,783   | Teradyne Inc                      | 2,516,171    | 0.04            | USD 7,353  | Waters Corp                              | 2,541,270    | 0.04            |
| USD 84,655   | Tesla Inc                         | 57,540,003   | 0.90            | USD 8,200  | Wayfair Inc                              | 2,588,822    | 0.04            |
| USD 101,875  | Texas Instruments Inc             | 19,590,562   | 0.31            | USD 36,685   | WEC Energy Group Inc                     | 3,263,131    | 0.05            |
| USD 22,212   | Textron Inc                       | 1,527,519    | 0.02            | USD 457,757  | Wells Fargo & Co                         | 20,731,815   | 0.33            |
| USD 43,631   | Thermo Fisher Scientific Inc      | 22,010,531   | 0.35            | USD 46,605   | Welltower Inc REIT                       | 3,872,875    | 0.06            |
| USD 130,788  | TJX Cos Inc                       | 8,817,727    | 0.14            | USD 7,914  | West Pharmaceutical Services Inc         | 2,841,917    | 0.04            |
| USD 66,019   | T-Mobile US Inc                   | 9,561,532    | 0.15            | USD 34,786   | Western Digital Corp                     | 2,475,720    | 0.04            |
| USD 12,779   | Tractor Supply Co                 | 2,377,661    | 0.04            | USD 41,137   | Western Union Co                         | 944,917      | 0.01            |
| USD 43,750   | Trade Desk Inc                    | 3,384,500    | 0.05            | USD 17,557   | Westinghouse Air Brake Technologies Corp | 1,444,941    | 0.02            |
| USD 12,572   | Tradeweb Markets Inc              | 1,063,088    | 0.02            | USD 32,491   | WestRock Co                              | 1,729,171    | 0.03            |
| USD 6,025  | TransDigm Group Inc               | 3,899,922    | 0.06            | USD 76,807   | Weyerhaeuser Co REIT                     | 2,643,697    | 0.04            |
| USD 19,893   | TransUnion                        | 2,184,450    | 0.03            | USD 6,481  | Whirlpool Corp                           | 1,412,988    | 0.02            |
| USD 27,718   | Travelers Cos Inc                 | 4,149,662    | 0.07            |  |  |              |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description                   | Market Value  | % of Net Assets | Quantity                            | Description              | Market Value | % of Net Assets |       |
|--|-------------------------------|---------------|-----------------|-------------------------------------|--------------------------|--------------|-----------------|-------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |                               |               |                 | Other transferable securities       |                          |              |                 |       |
| Common and Preferred Stocks - 98.06% (continued)   |                               |               |                 | Common and Preferred Stocks - 0.07% |                          |              |                 |       |
| United States (continued)  |                               |               |                 | Denmark                             |                          |              |                 |       |
| USD 140,522  | Williams Cos Inc              | 3,730,859     | 0.06            | DKK 110,922                         | Vestas Wind Systems AS   | 4,330,355    | 0.07            |       |
| USD 19,673   | Workday Inc                   | 4,696,732     | 0.07            | Total Denmark                       |                          | 4,330,355    | 0.07            |       |
| USD 18,152   | WP Carey Inc REIT             | 1,354,502     | 0.02            | Malta                               |                          |              |                 |       |
| USD 14,706   | WR Berkley Corp               | 1,094,568     | 0.02            | EUR 806,764                         | AZ. BGP Holding*         | 0            | 0.00            |       |
| USD 5,303  | WW Grainger Inc               | 2,322,714     | 0.04            | Total Malta                         |                          | 0            | 0.00            |       |
| USD 11,489   | Wynn Resorts Ltd              | 1,405,105     | 0.02            | Portugal                            |                          |              |                 |       |
| USD 59,800   | Xcel Energy Inc               | 3,939,624     | 0.06            | EUR 221,309                         | Banco Espirito Santo SA* | 0            | 0.00            |       |
| USD 31,902   | Xilinx Inc                    | 4,614,305     | 0.07            | Total Portugal                      |                          | 0            | 0.00            |       |
| USD 9,053  | XPO Logistics Inc             | 1,266,424     | 0.02            | Total Common and Preferred Stocks   |                          |              | 4,330,355       | 0.07  |
| USD 20,524   | Xylem Inc                     | 2,462,059     | 0.04            | Total Other transferable securities |                          |              | 4,330,355       | 0.07  |
| USD 31,450   | Yum! Brands Inc               | 3,617,693     | 0.06            | TOTAL INVESTMENTS                   |                          |              | 6,254,071,181   | 98.13 |
| USD 5,965  | Zebra Technologies Corp       | 3,158,408     | 0.05            |                                     |                          |              |                 |       |
| USD 12,700   | Zendesk Inc                   | 1,833,118     | 0.03            |                                     |                          |              |                 |       |
| USD 16,158   | Zillow Group Inc              | 1,974,831     | 0.03            |                                     |                          |              |                 |       |
| USD 6,300  | Zillow Group Inc              | 771,939       | 0.01            |                                     |                          |              |                 |       |
| USD 21,674   | Zimmer Biomet Holdings Inc    | 3,485,613     | 0.05            |                                     |                          |              |                 |       |
| USD 52,930   | Zoetis Inc                    | 9,864,035     | 0.15            |                                     |                          |              |                 |       |
| USD 22,381   | Zoom Video Communications Inc | 8,662,118     | 0.14            |                                     |                          |              |                 |       |
| USD 7,900  | Zscaler Inc                   | 1,706,874     | 0.03            |                                     |                          |              |                 |       |
| Total United States  |                               | 4,084,909,036 | 64.09           |                                     |                          |              |                 |       |
| Total Common and Preferred Stocks  |                               | 6,249,740,826 | 98.06           |                                     |                          |              |                 |       |
| Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market       |                               |               |                 | 6,249,740,826 98.06                 |                          |              |                 |       |

### Derivatives

Forward Foreign Exchange Contracts Hedge – (0.07)%

| Description                         | Counterparty           | Amount Bought | Amount Sold | Unrealised Gain | % of Net Assets |
|-------------------------------------|------------------------|---------------|-------------|-----------------|-----------------|
| Bought AUD / Sold EUR, due 02/07/21 | Royal Bank of Canada   | 389,000       | 246,182     | 94              | 0.00            |
| Bought AUD / Sold SEK, due 02/07/21 | JPMorgan Chase Bank NA |               |             |                 |                 |
| Bought AUD / Sold SEK, due 02/07/21 | London                 | 662,000       | 4,228,048   | 2,612           | 0.00            |
| Bought AUD / Sold SEK, due 02/07/21 | Royal Bank of Canada   | 36,000        | 231,068     | 8               | 0.00            |
| Bought CAD / Sold SEK, due 02/07/21 | JPMorgan Chase Bank NA |               |             |                 |                 |
| Bought CAD / Sold SEK, due 02/07/21 | London                 | 1,043,000     | 7,153,499   | 5,828           | 0.00            |
| Bought CHF / Sold SEK, due 02/07/21 | JPMorgan Chase Bank NA |               |             |                 |                 |
| Bought CHF / Sold SEK, due 02/07/21 | London                 | 677,000       | 6,250,958   | 1,484           | 0.00            |
| Bought DKK / Sold SEK, due 02/07/21 | JPMorgan Chase Bank NA |               |             |                 |                 |
| Bought DKK / Sold SEK, due 02/07/21 | London                 | 1,150,000     | 1,566,369   | 242             | 0.00            |
| Bought EUR / Sold AUD, due 02/07/21 | JPMorgan Chase Bank NA |               |             |                 |                 |
| Bought EUR / Sold AUD, due 02/07/21 | London                 | 4,360,188     | 6,886,000   | 1,083           | 0.00            |
| Bought EUR / Sold CHF, due 02/07/21 | JPMorgan Chase Bank NA |               |             |                 |                 |
| Bought EUR / Sold CHF, due 02/07/21 | London                 | 5,658,059     | 6,193,000   | 10,052          | 0.00            |
| Bought EUR / Sold NOK, due 02/07/21 | JPMorgan Chase Bank NA |               |             |                 |                 |
| Bought EUR / Sold NOK, due 02/07/21 | London                 | 403,833       | 4,114,000   | 822             | 0.00            |
| Bought EUR / Sold NZD, due 02/07/21 | JPMorgan Chase Bank NA |               |             |                 |                 |
| Bought EUR / Sold NZD, due 02/07/21 | London                 | 163,532       | 275,000     | 1,777           | 0.00            |
| Bought EUR / Sold SEK, due 02/07/21 | JPMorgan Chase Bank NA |               |             |                 |                 |
| Bought EUR / Sold SEK, due 02/07/21 | London                 | 2,238,541     | 22,656,000  | 5,530           | 0.00            |
| Bought GBP / Sold EUR, due 02/07/21 | Royal Bank of Canada   | 436,000       | 506,641     | 1,487           | 0.00            |
| Bought GBP / Sold SEK, due 02/07/21 | Royal Bank of Canada   | 53,000        | 624,663     | 175             | 0.00            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – (0.07)% (continued)

| Description                         | Counterparty                     | Amount Bought | Amount Sold   | Unrealised Gain | % of Net Assets |
|-------------------------------------|----------------------------------|---------------|---------------|-----------------|-----------------|
| Bought GBP / Sold SEK, due 03/08/21 | BNP Paribas SA                   | 10,000        | 118,081       | 4               | 0.00            |
| Bought HKD / Sold SEK, due 02/07/21 | JPMorgan Chase Bank NA<br>London | 1,943,000     | 2,131,018     | 1,019           | 0.00            |
| Bought ILS / Sold EUR, due 02/07/21 | Royal Bank of Canada             | 879,000       | 221,268       | 7,355           | 0.00            |
| Bought ILS / Sold SEK, due 02/07/21 | JPMorgan Chase Bank NA<br>London | 75,000        | 196,312       | 62              | 0.00            |
| Bought ILS / Sold SEK, due 02/07/21 | Royal Bank of Canada             | 58,000        | 148,074       | 485             | 0.00            |
| Bought NOK / Sold SEK, due 02/07/21 | JPMorgan Chase Bank NA<br>London | 376,000       | 373,188       | 58              | 0.00            |
| Bought NZD / Sold SEK, due 02/07/21 | JPMorgan Chase Bank NA<br>London | 24,000        | 142,650       | 90              | 0.00            |
| Bought SEK / Sold AUD, due 02/07/21 | Royal Bank of Canada             | 4,254,777     | 659,000       | 2,765           | 0.00            |
| Bought SEK / Sold CHF, due 02/07/21 | Royal Bank of Canada             | 5,797,735     | 626,000       | 694             | 0.00            |
| Bought SEK / Sold DKK, due 02/07/21 | Royal Bank of Canada             | 1,476,866     | 1,078,000     | 775             | 0.00            |
| Bought SEK / Sold EUR, due 02/07/21 | Goldman Sachs<br>International   | 20,001,178    | 1,963,000     | 10,808          | 0.00            |
| Bought SEK / Sold JPY, due 03/08/21 | State Street Bank London         | 16,493,352    | 213,993,000   | 591             | 0.00            |
| Bought SEK / Sold NOK, due 02/07/21 | Royal Bank of Canada             | 377,409       | 376,000       | 436             | 0.00            |
| Bought SEK / Sold NZD, due 02/07/21 | Royal Bank of Canada             | 143,626       | 24,000        | 24              | 0.00            |
| Bought SGD / Sold SEK, due 02/07/21 | JPMorgan Chase Bank NA<br>London | 101,000       | 639,734       | 334             | 0.00            |
| Bought USD / Sold AUD, due 02/07/21 | JPMorgan Chase Bank NA<br>London | 3,581,714     | 4,638,000     | 99,735          | 0.00            |
| Bought USD / Sold CAD, due 02/07/21 | BNP Paribas SA                   | 5,566,249     | 6,735,000     | 127,341         | 0.00            |
| Bought USD / Sold CAD, due 02/07/21 | Royal Bank of Canada             | 107,598       | 130,000       | 2,616           | 0.00            |
| Bought USD / Sold CHF, due 02/07/21 | Goldman Sachs<br>International   | 4,630,399     | 4,152,000     | 138,594         | 0.00            |
| Bought USD / Sold CHF, due 02/07/21 | Royal Bank of Canada             | 291,538       | 262,000       | 8,095           | 0.00            |
| Bought USD / Sold DKK, due 02/07/21 | JPMorgan Chase Bank NA<br>London | 1,245,130     | 7,593,000     | 34,232          | 0.00            |
| Bought USD / Sold EUR, due 02/07/21 | Barclays Bank PLC                | 5,562,333     | 4,563,333     | 150,674         | 0.00            |
| Bought USD / Sold EUR, due 02/07/21 | BNP Paribas SA                   | 5,564,673     | 4,563,333     | 153,014         | 0.01            |
| Bought USD / Sold EUR, due 02/07/21 | Goldman Sachs<br>International   | 5,564,174     | 4,563,334     | 152,513         | 0.00            |
| Bought USD / Sold EUR, due 02/07/21 | Royal Bank of Canada             | 233,653       | 191,000       | 7,146           | 0.00            |
| Bought USD / Sold GBP, due 02/07/21 | Barclays Bank PLC                | 7,350,715     | 5,184,000     | 189,277         | 0.01            |
| Bought USD / Sold HKD, due 02/07/21 | JPMorgan Chase Bank NA<br>London | 1,663,142     | 12,907,000    | 1,122           | 0.00            |
| Bought USD / Sold ILS, due 02/07/21 | JPMorgan Chase Bank NA<br>London | 238,518       | 776,000       | 372             | 0.00            |
| Bought USD / Sold JPY, due 02/07/21 | Merrill Lynch International      | 11,745,009    | 1,290,040,000 | 121,980         | 0.00            |
| Bought USD / Sold JPY, due 02/07/21 | Royal Bank of Canada             | 642,307       | 70,251,000    | 9,358           | 0.00            |
| Bought USD / Sold NOK, due 02/07/21 | JPMorgan Chase Bank NA<br>London | 316,304       | 2,642,000     | 9,280           | 0.00            |
| Bought USD / Sold NZD, due 02/07/21 | JPMorgan Chase Bank NA<br>London | 91,403        | 126,000       | 3,360           | 0.00            |
| Bought USD / Sold SEK, due 02/07/21 | BNP Paribas SA                   | 5,890,666     | 50,176,457    | 23,550          | 0.00            |
| Bought USD / Sold SEK, due 02/07/21 | Citibank NA                      | 5,890,668     | 50,157,860    | 25,726          | 0.00            |
| Bought USD / Sold SEK, due 02/07/21 | Goldman Sachs<br>International   | 5,890,666     | 50,167,857    | 24,556          | 0.00            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – (0.07)% (continued)

| Description   | Counterparty                     | Amount Bought | Amount Sold | Unrealised Gain | % of Net Assets |
|---|----------------------------------|---------------|-------------|-----------------|-----------------|
| Bought USD / Sold SEK, due 02/07/21                               | JPMorgan Chase Bank NA<br>London | 1,816,950     | 15,077,000  | 54,002          | 0.00            |
| Bought USD / Sold SEK, due 03/08/21                               | Westpac Banking<br>Corporation   | 45,000        | 384,707     | 3               | 0.00            |
| Bought USD / Sold SGD, due 02/07/21                               | JPMorgan Chase Bank NA<br>London | 540,343       | 715,000     | 8,428           | 0.00            |
| Total Unrealised Gain on Forward Foreign Exchange Contracts Hedge |                                  |               |             | 1,401,668       | 0.02            |

| Description                         | Counterparty                     | Amount Bought | Amount Sold   | Unrealised Loss | % of Net Assets |
|-------------------------------------|----------------------------------|---------------|---------------|-----------------|-----------------|
| Bought AUD / Sold USD, due 02/07/21 | Royal Bank of Canada             | 253,000       | 195,868       | (5,928)         | (0.00)          |
| Bought EUR / Sold CAD, due 02/07/21 | JPMorgan Chase Bank NA<br>London | 6,711,218     | 9,905,000     | (40,031)        | (0.00)          |
| Bought EUR / Sold CAD, due 02/07/21 | Royal Bank of Canada             | 181,317       | 268,000       | (1,403)         | (0.00)          |
| Bought EUR / Sold CHF, due 02/07/21 | Royal Bank of Canada             | 316,528       | 348,000       | (1,110)         | (0.00)          |
| Bought EUR / Sold DKK, due 02/07/21 | JPMorgan Chase Bank NA<br>London | 1,550,234     | 11,530,000    | (331)           | (0.00)          |
| Bought EUR / Sold GBP, due 02/07/21 | Merrill Lynch International      | 8,870,139     | 7,624,000     | (13,073)        | (0.00)          |
| Bought EUR / Sold HKD, due 02/07/21 | JPMorgan Chase Bank NA<br>London | 2,083,824     | 19,724,000    | (68,631)        | (0.00)          |
| Bought EUR / Sold ILS, due 02/07/21 | JPMorgan Chase Bank NA<br>London | 418,586       | 1,661,000     | (13,342)        | (0.00)          |
| Bought EUR / Sold JPY, due 02/07/21 | Merrill Lynch International      | 14,271,576    | 1,911,460,000 | (297,243)       | (0.00)          |
| Bought EUR / Sold JPY, due 02/07/21 | Royal Bank of Canada             | 722,456       | 96,667,000    | (14,190)        | (0.00)          |
| Bought EUR / Sold JPY, due 02/07/21 | Westpac Banking<br>Corporation   | 56,220        | 7,530,000     | (1,173)         | (0.00)          |
| Bought EUR / Sold SGD, due 02/07/21 | JPMorgan Chase Bank NA<br>London | 713,187       | 1,151,000     | (10,503)        | (0.00)          |
| Bought EUR / Sold USD, due 02/07/21 | Barclays Bank PLC                | 45,106,688    | 54,981,399    | (1,489,351)     | (0.03)          |
| Bought EUR / Sold USD, due 02/07/21 | BNP Paribas SA                   | 45,087,718    | 54,981,399    | (1,511,847)     | (0.03)          |
| Bought EUR / Sold USD, due 02/07/21 | Goldman Sachs<br>International   | 45,091,782    | 54,981,402    | (1,507,031)     | (0.03)          |
| Bought EUR / Sold USD, due 02/07/21 | Royal Bank of Canada             | 378,461       | 463,000       | (14,183)        | (0.00)          |
| Bought EUR / Sold USD, due 02/07/21 | Westpac Banking<br>Corporation   | 1,284,421     | 1,570,000     | (46,803)        | (0.00)          |
| Bought GBP / Sold USD, due 02/07/21 | Royal Bank of Canada             | 333,000       | 473,394       | (13,371)        | (0.00)          |
| Bought JPY / Sold SEK, due 03/08/21 | Royal Bank of Canada             | 10,328,000    | 795,807       | (3)             | (0.00)          |
| Bought SEK / Sold AUD, due 02/07/21 | Westpac Banking<br>Corporation   | 249,757       | 39,000        | (75)            | (0.00)          |
| Bought SEK / Sold AUD, due 03/08/21 | HSBC Bank PLC                    | 269,318       | 42,000        | (36)            | (0.00)          |
| Bought SEK / Sold AUD, due 03/08/21 | JPMorgan Chase Bank NA<br>London | 4,227,370     | 662,000       | (2,623)         | (0.00)          |
| Bought SEK / Sold CAD, due 02/07/21 | Citibank NA                      | 123,305       | 18,000        | (118)           | (0.00)          |
| Bought SEK / Sold CAD, due 02/07/21 | Royal Bank of Canada             | 6,622,836     | 963,000       | (3,273)         | (0.00)          |
| Bought SEK / Sold CAD, due 02/07/21 | Westpac Banking<br>Corporation   | 425,555       | 62,000        | (309)           | (0.00)          |
| Bought SEK / Sold CAD, due 03/08/21 | HSBC Bank PLC                    | 545,078       | 79,000        | (41)            | (0.00)          |
| Bought SEK / Sold CAD, due 03/08/21 | JPMorgan Chase Bank NA<br>London | 7,151,245     | 1,043,000     | (5,828)         | (0.00)          |
| Bought SEK / Sold CHF, due 02/07/21 | Citibank NA                      | 101,339       | 11,000        | (51)            | (0.00)          |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – (0.07)% (continued)

| Description   | Counterparty                  | Amount Bought | Amount Sold | Unrealised Loss | % of Net Assets |
|---|-------------------------------|---------------|-------------|-----------------|-----------------|
| Bought SEK / Sold CHF, due 02/07/21                               | Westpac Banking Corporation   | 368,843       | 40,000      | (145)           | (0.00)          |
| Bought SEK / Sold CHF, due 03/08/21                               | HSBC Bank PLC                 | 518,052       | 56,000      | (41)            | (0.00)          |
| Bought SEK / Sold CHF, due 03/08/21                               | JPMorgan Chase Bank NA London | 6,254,309     | 677,000     | (1,495)         | (0.00)          |
| Bought SEK / Sold DKK, due 02/07/21                               | Westpac Banking Corporation   | 97,848        | 72,000      | (41)            | (0.00)          |
| Bought SEK / Sold DKK, due 03/08/21                               | HSBC Bank PLC                 | 199,173       | 146,000     | (1)             | (0.00)          |
| Bought SEK / Sold DKK, due 03/08/21                               | JPMorgan Chase Bank NA London | 1,566,835     | 1,150,000   | (243)           | (0.00)          |
| Bought SEK / Sold EUR, due 02/07/21                               | Citibank NA                   | 362,857       | 36,000      | (264)           | (0.00)          |
| Bought SEK / Sold EUR, due 02/07/21                               | Westpac Banking Corporation   | 1,830,330     | 181,000     | (628)           | (0.00)          |
| Bought SEK / Sold EUR, due 03/08/21                               | State Street Bank London      | 22,084,414    | 2,180,000   | (3,876)         | (0.00)          |
| Bought SEK / Sold GBP, due 02/07/21                               | Citibank NA                   | 140,838       | 12,000      | (109)           | (0.00)          |
| Bought SEK / Sold GBP, due 02/07/21                               | Goldman Sachs International   | 8,748,229     | 742,000     | (2,109)         | (0.00)          |
| Bought SEK / Sold GBP, due 02/07/21                               | Westpac Banking Corporation   | 644,932       | 55,000      | (568)           | (0.00)          |
| Bought SEK / Sold GBP, due 03/08/21                               | BNP Paribas SA                | 188,930       | 16,000      | (7)             | (0.00)          |
| Bought SEK / Sold GBP, due 03/08/21                               | State Street Bank London      | 8,906,979     | 756,000     | (2,668)         | (0.00)          |
| Bought SEK / Sold HKD, due 02/07/21                               | State Street Bank London      | 1,963,342     | 1,829,000   | (5,945)         | (0.00)          |
| Bought SEK / Sold HKD, due 02/07/21                               | Westpac Banking Corporation   | 121,221       | 114,000     | (505)           | (0.00)          |
| Bought SEK / Sold HKD, due 03/08/21                               | JPMorgan Chase Bank NA London | 2,130,508     | 1,943,000   | (1,019)         | (0.00)          |
| Bought SEK / Sold ILS, due 02/07/21                               | Royal Bank of Canada          | 339,406       | 133,000     | (1,130)         | (0.00)          |
| Bought SEK / Sold ILS, due 03/08/21                               | JPMorgan Chase Bank NA London | 196,302       | 75,000      | (62)            | (0.00)          |
| Bought SEK / Sold JPY, due 02/07/21                               | Citibank NA                   | 261,003       | 3,451,000   | (574)           | (0.00)          |
| Bought SEK / Sold JPY, due 02/07/21                               | Royal Bank of Canada          | 14,814,192    | 193,098,000 | (7,560)         | (0.00)          |
| Bought SEK / Sold JPY, due 02/07/21                               | Westpac Banking Corporation   | 1,320,916     | 17,444,000  | (2,713)         | (0.00)          |
| Bought SEK / Sold NOK, due 03/08/21                               | JPMorgan Chase Bank NA London | 373,136       | 376,000     | (58)            | (0.00)          |
| Bought SEK / Sold NZD, due 03/08/21                               | JPMorgan Chase Bank NA London | 142,599       | 24,000      | (90)            | (0.00)          |
| Bought SEK / Sold SGD, due 02/07/21                               | Royal Bank of Canada          | 631,658       | 101,000     | (1,278)         | (0.00)          |
| Bought SEK / Sold SGD, due 03/08/21                               | JPMorgan Chase Bank NA London | 639,492       | 101,000     | (334)           | (0.00)          |
| Bought SEK / Sold USD, due 02/07/21                               | BNP Paribas SA                | 43,007,771    | 5,160,333   | (131,449)       | (0.00)          |
| Bought SEK / Sold USD, due 02/07/21                               | Citibank NA                   | 45,417,156    | 5,451,334   | (140,721)       | (0.00)          |
| Bought SEK / Sold USD, due 02/07/21                               | Royal Bank of Canada          | 3,531,277     | 426,000     | (13,089)        | (0.00)          |
| Bought SEK / Sold USD, due 02/07/21                               | Westpac Banking Corporation   | 55,254,157    | 6,634,333   | (173,483)       | (0.00)          |
| Bought SEK / Sold USD, due 03/08/21                               | BNP Paribas SA                | 50,161,218    | 5,890,666   | (23,579)        | (0.00)          |
| Bought SEK / Sold USD, due 03/08/21                               | Citibank NA                   | 50,142,786    | 5,890,668   | (25,737)        | (0.00)          |
| Bought SEK / Sold USD, due 03/08/21                               | Goldman Sachs International   | 50,152,659    | 5,890,666   | (24,580)        | (0.00)          |
| Total Unrealised Loss on Forward Foreign Exchange Contracts Hedge |                               |               |             | (5,628,002)     | (0.09)          |
| Total Forward Foreign Exchange Contracts Hedge                    |                               |               |             | (4,226,334)     | (0.07)          |

## Schedule of Investments *(continued)*

as at 30 June 2021 (Expressed in US Dollar)

Derivatives *(continued)*

Forward Foreign Exchange Contracts Hedge – (0.07)% *(continued)*

Futures Contracts – (0.00)%

| Description                           | Currency | Number of Contracts | Commitment  | Unrealised Gain      | % of Net Assets |
|---------------------------------------|----------|---------------------|-------------|----------------------|-----------------|
| S&P EMINI INDEX FUTURE, due 17/09/21  | USD      | 384                 | 82,341,120  | 607,851              | 0.01            |
| Unrealised Gain on Futures Contracts  |          |                     | 82,341,120  | 607,851              | 0.01            |
| Description                           | Currency | Number of Contracts | Commitment  | Unrealised Loss      | % of Net Assets |
| MSCI EAFE INDEX FUTURE, due 17/09/21  | USD      | 295                 | 33,985,475  | (615,040)            | (0.01)          |
| S&P/TSX 60 INDEX FUTURE, due 16/09/21 | CAD      | 12                  | 2,331,002   | (5,023)              | (0.00)          |
| Unrealised Loss on Futures Contracts  |          |                     | 36,316,477  | (620,063)            | (0.01)          |
| Total Futures Contracts               |          |                     | 118,657,597 | (12,212)             | (0.00)          |
| Other Net Assets/(Liabilities)        |          |                     |             | 123,441,469          | 1.94            |
| <b>TOTAL NET ASSETS</b>               |          |                     |             | <b>6,373,274,104</b> | <b>100.00</b>   |

The counterparty for futures contracts was Barclays Capital Inc. Collateral held for the futures contracts includes USD 6,336,537 held as cash at Barclays Capital Inc.

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

## Schedule of Investments

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description                               | Market Value | % of Net Assets | Quantity  | Description                          | Market Value | % of Net Assets |      |
|--|---|--------------|-----------------|---|--------------------------------------|--------------|-----------------|------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market |   |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |                                      |              |                 |      |
| Common and Preferred Stocks - 100.36%  |   |              |                 | Common and Preferred Stocks - 100.36% <i>(continued)</i>  |                                      |              |                 |      |
| Argentina  |   |              |                 | Australia <i>(continued)</i>  |                                      |              |                 |      |
| USD 302  | MercadoLibre Inc                          | 470,453      | 0.10            | AUD 32,038  | Tabcorp Holdings Ltd                 | 124,592      | 0.03            |      |
| <b>Total Argentina</b>   |   |              |                 | AUD 29,358  | Telstra Corp Ltd                     | 82,872       | 0.02            |      |
| Australia  |   |              |                 | AUD 39,677  | Transurban Group                     | 423,876      | 0.09            |      |
| AUD 1,753  | Afterpay Ltd                              | 155,519      | 0.03            | AUD 2,984   | Treasury Wine Estates Ltd            | 26,166       | 0.01            |      |
| AUD 2,270  | AGL Energy Ltd                            | 13,975       | 0.00            | AUD 65,753  | Vicinity Centres REIT                | 76,268       | 0.02            |      |
| AUD 1,306  | Ampol Ltd                                 | 27,659       | 0.01            | AUD 403   | Washington H Soul Pattinson & Co Ltd | 10,205       | 0.00            |      |
| AUD 15,849   | APA Group                                 | 105,898      | 0.02            | AUD 9,308   | Wesfarmers Ltd                       | 412,990      | 0.08            |      |
| AUD 8,105  | Aristocrat Leisure Ltd                    | 262,195      | 0.05            | AUD 24,585  | Westpac Banking Corp                 | 476,380      | 0.10            |      |
| AUD 2,826  | ASX Ltd                                   | 164,871      | 0.03            | AUD 693   | WiseTech Global Ltd                  | 16,612       | 0.00            |      |
| AUD 24,582   | Aurizon Holdings Ltd                      | 68,652       | 0.01            | AUD 13,899  | Woodside Petroleum Ltd               | 231,754      | 0.05            |      |
| AUD 10,850   | AusNet Services                           | 14,255       | 0.00            | AUD 11,374  | Woolworths Group Ltd                 | 325,593      | 0.07            |      |
| AUD 18,945   | Australia & New Zealand Banking Group Ltd | 400,376      | 0.08            | <b>Total Australia</b>  |                                      |              | 10,329,299      | 2.13 |
| AUD 7,841  | BlueScope Steel Ltd                       | 129,271      | 0.03            | Austria   |                                      |              |                 |      |
| AUD 22,231   | Brambles Ltd                              | 190,933      | 0.04            | EUR 4,157   | Erste Group Bank AG                  | 152,528      | 0.03            |      |
| AUD 950  | Cochlear Ltd                              | 179,494      | 0.04            | EUR 1,652   | OMV AG                               | 93,978       | 0.02            |      |
| AUD 8,763  | Coles Group Ltd                           | 112,432      | 0.02            | EUR 546   | Raiffeisen Bank International AG     | 12,367       | 0.00            |      |
| AUD 24,154   | Commonwealth Bank of Australia            | 1,811,005    | 0.37            | EUR 874   | Verbund AG                           | 80,483       | 0.02            |      |
| AUD 6,223  | Computershare Ltd                         | 78,955       | 0.02            | EUR 1,437   | voestalpine AG                       | 58,520       | 0.01            |      |
| AUD 1,850  | Crown Resorts Ltd                         | 16,542       | 0.00            | <b>Total Austria</b>  |                                      |              | 397,876         | 0.08 |
| AUD 3,126  | CSL Ltd                                   | 669,297      | 0.14            | Belgium   |                                      |              |                 |      |
| AUD 12,594   | Dexus REIT                                | 100,884      | 0.02            | EUR 1,140   | Ageas                                | 63,270       | 0.01            |      |
| AUD 11,374   | Endeavour Group Ltd                       | 53,711       | 0.01            | EUR 10,337  | Anheuser-Busch InBev SA              | 745,449      | 0.15            |      |
| AUD 7,113  | Evolution Mining Ltd                      | 24,030       | 0.00            | EUR 192   | Colruyt SA                           | 10,738       | 0.00            |      |
| AUD 23,773   | Fortescue Metals Group Ltd                | 416,563      | 0.09            | EUR 176   | Elia Group SA/NV                     | 18,576       | 0.01            |      |
| AUD 9,946  | Goodman Group REIT                        | 158,076      | 0.03            | EUR 992   | Groupe Bruxelles Lambert SA          | 110,983      | 0.02            |      |
| AUD 22,791   | GPT Group REIT                            | 83,841       | 0.02            | EUR 3,510   | KBC Group NV                         | 267,649      | 0.06            |      |
| AUD 36,069   | Insurance Australia Group Ltd             | 139,727      | 0.03            | EUR 658   | Proximus SADP                        | 12,711       | 0.00            |      |
| AUD 9,229  | LendLease Group                           | 79,403       | 0.02            | EUR 111   | Sofina SA                            | 47,889       | 0.01            |      |
| AUD 4,599  | Macquarie Group Ltd                       | 540,106      | 0.11            | EUR 847   | Solvay SA                            | 107,678      | 0.02            |      |
| AUD 779  | Magellan Financial Group Ltd              | 31,499       | 0.01            | EUR 1,220   | UCB SA                               | 127,550      | 0.03            |      |
| AUD 18,588   | Medibank Pvt Ltd                          | 44,098       | 0.01            | EUR 2,551   | Umicore SA                           | 155,799      | 0.03            |      |
| AUD 51,758   | Mirvac Group REIT                         | 113,463      | 0.02            | <b>Total Belgium</b>  |                                      |              | 1,668,292       | 0.34 |
| AUD 21,988   | National Australia Bank Ltd               | 432,827      | 0.09            | Bermuda   |                                      |              |                 |      |
| AUD 11,559   | Newcrest Mining Ltd                       | 219,378      | 0.05            | USD 3,212   | Arch Capital Group Ltd               | 125,075      | 0.03            |      |
| AUD 12,678   | Northern Star Resources Ltd               | 93,086       | 0.02            | USD 201   | Everest Re Group Ltd                 | 50,654       | 0.01            |      |
| AUD 7,952  | Oil Search Ltd                            | 22,746       | 0.00            | USD 5,412   | IHS Markit Ltd                       | 609,716      | 0.12            |      |
| AUD 1,332  | Orica Ltd                                 | 13,280       | 0.00            | USD 301   | RenaissanceRe Holdings Ltd           | 44,795       | 0.01            |      |
| AUD 27,035   | Origin Energy Ltd                         | 91,537       | 0.02            | <b>Total Bermuda</b>  |                                      |              | 830,240         | 0.17 |
| AUD 10,534   | Qantas Airways Ltd                        | 36,853       | 0.01            | Canada  |                                      |              |                 |      |
| AUD 20,935   | QBE Insurance Group Ltd                   | 169,586      | 0.03            | CAD 3,543   | Agnico Eagle Mines Ltd               | 214,474      | 0.04            |      |
| AUD 2,277  | Ramsay Health Care Ltd                    | 107,610      | 0.02            | CAD 1,400   | Air Canada                           | 28,830       | 0.01            |      |
| AUD 230  | REA Group Ltd                             | 29,187       | 0.01            | CAD 6,200   | Algonquin Power & Utilities Corp     | 92,477       | 0.02            |      |
| AUD 1,703  | Reece Ltd                                 | 30,186       | 0.01            | CAD 7,528   | Alimentation Couche-Tard Inc         | 276,912      | 0.06            |      |
| AUD 11,206   | Santos Ltd                                | 59,648       | 0.01            | CAD 1,344   | AltaGas Ltd                          | 28,241       | 0.01            |      |
| AUD 33,534   | Scentre Group REIT                        | 68,981       | 0.01            | CAD 202   | Atco Ltd                             | 7,171        | 0.00            |      |
| AUD 3,522  | SEEK Ltd                                  | 87,627       | 0.02            | CAD 4,300   | B2Gold Corp                          | 18,057       | 0.00            |      |
| AUD 4,776  | Sonic Healthcare Ltd                      | 137,686      | 0.03            | CAD 1,400   | Ballard Power Systems Inc            | 25,415       | 0.01            |      |
| AUD 27,896   | South32 Ltd                               | 61,363       | 0.01            | CAD 8,883   | Bank of Montreal                     | 911,471      | 0.19            |      |
| AUD 30,486   | Stockland REIT                            | 106,655      | 0.02            | CAD 16,771  | Bank of Nova Scotia                  | 1,091,882    | 0.22            |      |
| AUD 10,034   | Suncorp Group Ltd                         | 83,692       | 0.02            | CAD 2,400   | Bausch Health Cos Inc                | 70,510       | 0.01            |      |
| AUD 19,171   | Sydney Airport                            | 83,333       | 0.02            | CAD 1,755   | BCE Inc                              | 86,637       | 0.02            |      |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description  | Market Value | % of Net Assets | Quantity   | Description                              | Market Value      | % of Net Assets |
|--|--|--------------|-----------------|--|--|-------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |                   |                 |
| Common and Preferred Stocks - 100.36% (continued)  |  |              |                 | Common and Preferred Stocks - 100.36% (continued)  |  |                   |                 |
| Canada (continued)   |  |              |                 | Canada (continued)   |  |                   |                 |
| CAD 4,216  | BlackBerry Ltd                                       | 51,581       | 0.01            | CAD 3,572  | Pembina Pipeline Corp                    | 113,624           | 0.02            |
| CAD 17,303   | Brookfield Asset Management Inc                      | 883,664      | 0.18            | CAD 5,487  | Power Corp of Canada                     | 173,610           | 0.04            |
| CAD 119  | Brookfield Asset Management Reinsurance Partners Ltd | 6,295        | 0.00            | CAD 800  | Quebecor Inc                             | 21,358            | 0.00            |
| CAD 5,930  | CAE Inc  | 182,837      | 0.04            | CAD 1,587  | Restaurant Brands International Inc      | 102,361           | 0.02            |
| CAD 4,512  | Cameco Corp  | 86,574       | 0.02            | CAD 2,903  | RioCan Real Estate Investment Trust REIT | 51,763            | 0.01            |
| CAD 300  | Can Apartment Prop REIT                              | 14,081       | 0.00            | CAD 1,300  | Ritchie Bros Auctioneers Inc             | 77,152            | 0.02            |
| CAD 6,127  | Canadian Imperial Bank of Commerce                   | 698,200      | 0.14            | CAD 5,317  | Rogers Communications Inc                | 282,961           | 0.06            |
| CAD 3,723  | Canadian National Railway Co                         | 393,226      | 0.08            | CAD 9,944  | Royal Bank of Canada                     | 1,008,533         | 0.21            |
| CAD 10,418   | Canadian Natural Resources Ltd                       | 378,592      | 0.08            | CAD 704  | Saputo Inc                               | 21,018            | 0.00            |
| CAD 4,835  | Canadian Pacific Railway Ltd                         | 372,181      | 0.08            | CAD 2,710  | Shaw Communications Inc                  | 78,588            | 0.02            |
| CAD 805  | Canadian Tire Corp Ltd                               | 127,521      | 0.03            | CAD 903  | Shopify Inc                              | 1,321,991         | 0.27            |
| CAD 502  | Canadian Utilities Ltd                               | 13,946       | 0.00            | CAD 8,739  | Sun Life Financial Inc                   | 451,100           | 0.09            |
| CAD 1,103  | CCL Industries Inc                                   | 60,811       | 0.01            | CAD 10,993   | Suncor Energy Inc                        | 263,573           | 0.05            |
| CAD 7,430  | Cenovus Energy Inc                                   | 71,162       | 0.01            | CAD 5,930  | TC Energy Corp                           | 293,746           | 0.06            |
| CAD 1,811  | CGI Inc  | 164,369      | 0.03            | CAD 3,234  | Teck Resources Ltd                       | 74,562            | 0.02            |
| CAD 100  | Constellation Software Inc                           | 151,612      | 0.03            | CAD 1,817  | TELUS Corp                               | 40,792            | 0.01            |
| CAD 1,511  | Dollarama Inc  | 69,235       | 0.01            | CAD 5,600  | TELUS Corp                               | 125,721           | 0.03            |
| CAD 1,700  | Emera Inc  | 77,209       | 0.02            | CAD 2,131  | Thomson Reuters Corp                     | 211,895           | 0.04            |
| CAD 605  | Empire Co Ltd  | 19,103       | 0.00            | CAD 700  | Tmx Group Ltd                            | 74,019            | 0.02            |
| CAD 13,150   | Enbridge Inc   | 527,041      | 0.11            | CAD 1,100  | Toromont Industries Ltd                  | 95,938            | 0.02            |
| CAD 101  | Fairfax Financial Holdings Ltd                       | 44,338       | 0.01            | CAD 9,614  | Toronto-Dominion Bank                    | 674,447           | 0.14            |
| CAD 3,458  | First Quantum Minerals Ltd                           | 79,783       | 0.02            | USD 2,437  | Waste Connections Inc                    | 291,051           | 0.06            |
| CAD 300  | Firstservice Corp                                    | 51,509       | 0.01            | CAD 500  | West Fraser Timber Co Ltd                | 35,932            | 0.01            |
| CAD 6,777  | Fortis Inc   | 300,294      | 0.06            | CAD 6,346  | Wheaton Precious Metals Corp             | 280,017           | 0.06            |
| CAD 2,412  | Franco-Nevada Corp                                   | 350,395      | 0.07            | CAD 1,803  | WSP Global Inc                           | 210,687           | 0.04            |
| CAD 972  | George Weston Ltd                                    | 92,742       | 0.02            | CAD 3,000  | Yamana Gold Inc                          | 12,646            | 0.00            |
| CAD 600  | GFI Environmental Inc Sub VT                         | 19,197       | 0.00            |  | <b>Total Canada</b>                      | <b>17,268,331</b> | <b>3.55</b>     |
| CAD 2,112  | Gildan Activewear Inc                                | 78,013       | 0.02            |  | <b>Cayman Islands</b>                    |                   |                 |
| CAD 2,911  | Great-West Lifeco Inc                                | 86,557       | 0.02            | USD 2,566  | Melco Resorts & Entertainment Ltd-ADR    | 42,519            | 0.01            |
| CAD 3,706  | Hydro One Ltd  | 89,665       | 0.02            | HKD 15,000   | Wharf Real Estate Investment Co Ltd      | 87,209            | 0.02            |
| CAD 702  | Ia Financial Corp Inc                                | 38,261       | 0.01            | HKD 4,000  | Wynn Macau Ltd                           | 6,294             | 0.00            |
| CAD 202  | IGM Financial Inc                                    | 7,138        | 0.00            |  | <b>Total Cayman Islands</b>              | <b>136,022</b>    | <b>0.03</b>     |
| CAD 1,811  | Imperial Oil Ltd                                     | 55,253       | 0.01            |  | <b>Chile</b>                             |                   |                 |
| CAD 1,904  | Intact Financial Corp                                | 258,946      | 0.05            | GBP 6,140  | Antofagasta PLC                          | 121,761           | 0.02            |
| CAD 3,409  | Inter Pipeline Ltd                                   | 55,472       | 0.01            |  | <b>Total Chile</b>                       | <b>121,761</b>    | <b>0.02</b>     |
| CAD 4,400  | Ivanhoe Mines Ltd                                    | 31,802       | 0.01            |  | <b>Denmark</b>                           |                   |                 |
| CAD 940  | Keyera Corp  | 25,286       | 0.00            | DKK 1,831  | Ambu A/S                                 | 70,401            | 0.01            |
| CAD 8,411  | Kinross Gold Corp                                    | 53,388       | 0.01            | DKK 52   | AP Moller - Maersk A/S                   | 149,477           | 0.03            |
| CAD 1,500  | Kirkland Lake Gold Ltd                               | 57,866       | 0.01            | DKK 1  | AP Moller - Maersk A/S                   | 2,778             | 0.00            |
| CAD 600  | Lightspeed POS Inc                                   | 50,271       | 0.01            | DKK 1,405  | Carlsberg A/S                            | 261,930           | 0.05            |
| CAD 1,170  | Loblaw Cos Ltd                                       | 72,082       | 0.01            | DKK 1,223  | Chr Hansen Holding A/S                   | 110,392           | 0.02            |
| USD 803  | Lululemon Athletica Inc                              | 293,071      | 0.06            | DKK 1,628  | Coloplast A/S                            | 267,155           | 0.05            |
| CAD 3,020  | Lundin Mining Corp                                   | 27,266       | 0.01            | DKK 405  | Demant AS                                | 22,799            | 0.00            |
| CAD 2,111  | Magna International Inc                              | 195,655      | 0.04            | DKK 1,429  | DSV AS                                   | 333,290           | 0.07            |
| CAD 26,365   | Manulife Financial Corp                              | 519,507      | 0.11            | DKK 933  | Genmab A/S                               | 381,797           | 0.08            |
| CAD 3,763  | Metro Inc  | 180,598      | 0.04            | DKK 1,407  | GN Store Nord A/S                        | 122,917           | 0.03            |
| CAD 4,720  | National Bank of Canada                              | 353,609      | 0.07            | DKK 24,288   | Novo Nordisk A/S                         | 2,035,055         | 0.42            |
| CAD 503  | Northland Power Inc                                  | 17,178       | 0.00            | DKK 2,658  | Novozymes A/S                            | 200,371           | 0.04            |
| CAD 403  | ONEX Corp  | 29,293       | 0.01            |  |  |                   |                 |
| CAD 2,707  | Open Text Corp                                       | 137,613      | 0.03            |  |  |                   |                 |
| CAD 800  | Parkland Corp  | 25,881       | 0.01            |  |  |                   |                 |



## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description                                  | Market Value     | % of Net Assets | Quantity   | Description                                 | Market Value      | % of Net Assets |
|--|--|------------------|-----------------|--|---|-------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |                  |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |                   |                 |
| Common and Preferred Stocks - 100.36% (continued)  |  |                  |                 | Common and Preferred Stocks - 100.36% (continued)  |   |                   |                 |
| Denmark (continued)  |  |                  |                 | France (continued)   |   |                   |                 |
| DKK 2,616  | Orsted A/S                                   | 367,126          | 0.08            | EUR 3,208  | Getlink                                     | 50,027            | 0.01            |
| DKK 1,265  | Pandora A/S                                  | 170,064          | 0.04            | EUR 227  | Hermes International                        | 330,712           | 0.07            |
| DKK 59   | ROCKWOOL International A/S                   | 28,726           | 0.01            | EUR 48   | Iliad SA                                    | 7,024             | 0.00            |
| DKK 3,974  | Tryg A/S                                     | 97,567           | 0.02            | EUR 585  | Ipsen SA                                    | 60,856            | 0.01            |
| <b>Total Denmark</b>   |  | <b>4,621,845</b> | <b>0.95</b>     | EUR 1,030  | Kering SA                                   | 900,229           | 0.19            |
| Finland  |  |                  |                 | EUR 2,658  | Klepierre SA REIT                           | 68,496            | 0.01            |
| EUR 1,500  | Elisa OYJ                                    | 89,512           | 0.02            | EUR 1,055  | La Francaise des Jeux SAEM                  | 62,031            | 0.01            |
| EUR 1,295  | Fortum OYJ                                   | 35,721           | 0.01            | EUR 3,825  | Legrand SA                                  | 404,890           | 0.08            |
| EUR 3,413  | Kesko OYJ                                    | 126,079          | 0.03            | EUR 3,471  | L'Oreal SA                                  | 1,546,891         | 0.32            |
| EUR 2,457  | Kone OYJ                                     | 200,466          | 0.04            | EUR 1,939  | LVMH Moet Hennessy Louis Vuitton SE         | 1,520,634         | 0.31            |
| EUR 5,906  | Neste Oyj                                    | 361,683          | 0.07            | EUR 12,130   | Natixis SA                                  | 57,540            | 0.01            |
| EUR 76,865   | Nokia OYJ                                    | 411,607          | 0.09            | EUR 11,439   | Orange SA                                   | 130,432           | 0.03            |
| SEK 44,457   | Nordea Bank Abp                              | 495,194          | 0.10            | EUR 219  | Orpea                                       | 27,854            | 0.01            |
| EUR 1,839  | Orion Oyj                                    | 79,057           | 0.02            | EUR 2,974  | Pernod Ricard SA                            | 660,230           | 0.14            |
| EUR 4,426  | Sampo Oyj                                    | 203,443          | 0.04            | EUR 1,326  | Publicis Groupe SA                          | 84,821            | 0.02            |
| EUR 5,903  | Stora Enso OYJ                               | 107,701          | 0.02            | EUR 106  | Remy Cointreau SA                           | 21,885            | 0.00            |
| EUR 6,892  | UPM-Kymmene OYJ                              | 260,726          | 0.05            | EUR 725  | Renault SA                                  | 29,306            | 0.01            |
| EUR 6,339  | Wartsila OYJ Abp                             | 94,081           | 0.02            | EUR 6,461  | Sanofi                                      | 677,024           | 0.14            |
| <b>Total Finland</b>   |  | <b>2,465,270</b> | <b>0.51</b>     | EUR 179  | Sartorius Stedim Biotech                    | 84,677            | 0.02            |
| France   |  |                  |                 | EUR 7,456  | Schneider Electric SE                       | 1,173,167         | 0.24            |
| EUR 773  | Accor SA                                     | 28,867           | 0.01            | EUR 849  | SCOR SE                                     | 27,003            | 0.01            |
| EUR 130  | Aeroports de Paris                           | 16,935           | 0.00            | EUR 54   | SEB SA                                      | 9,760             | 0.00            |
| EUR 3,198  | Air Liquide SA                               | 560,002          | 0.12            | EUR 11,651   | Societe Generale SA                         | 343,489           | 0.07            |
| EUR 4,040  | Alstom SA                                    | 204,050          | 0.04            | EUR 756  | Sodexo SA                                   | 70,558            | 0.01            |
| EUR 821  | Amundi SA                                    | 72,389           | 0.01            | EUR 2,711  | Suez  | 64,460            | 0.01            |
| EUR 509  | Arkema SA                                    | 63,863           | 0.01            | EUR 847  | Teleperformance                             | 343,826           | 0.07            |
| EUR 1,559  | Atos SE                                      | 94,844           | 0.02            | EUR 17,101   | TOTAL SA                                    | 773,787           | 0.16            |
| EUR 27,112   | AXA SA                                       | 687,573          | 0.14            | EUR 345  | Ubisoft Entertainment SA                    | 24,155            | 0.01            |
| EUR 222  | BioMerieux                                   | 25,800           | 0.01            | EUR 1,603  | Unibail-Rodamco-Westfield REIT              | 138,754           | 0.03            |
| EUR 15,365   | BNP Paribas SA                               | 963,363          | 0.20            | EUR 2,663  | Valeo SA                                    | 80,120            | 0.02            |
| EUR 1,608  | Bolloré SA                                   | 8,619            | 0.00            | EUR 3,888  | Veolia Environnement SA                     | 117,437           | 0.02            |
| EUR 4,116  | Bouygues SA                                  | 152,244          | 0.03            | EUR 3,913  | Vinci SA                                    | 417,592           | 0.09            |
| EUR 5,071  | Bureau Veritas SA                            | 160,446          | 0.03            | EUR 9,681  | Vivendi SA                                  | 325,248           | 0.07            |
| EUR 2,297  | Capgemini SE                                 | 441,290          | 0.09            | EUR 234  | Wendel SA                                   | 31,469            | 0.01            |
| EUR 8,932  | Carrefour SA                                 | 175,676          | 0.04            | EUR 1,032  | Worldline SA                                | 96,611            | 0.02            |
| EUR 2,677  | Cie de Saint-Gobain                          | 176,320          | 0.04            | <b>Total France</b>  |   | <b>17,515,609</b> | <b>3.61</b>     |
| EUR 2,386  | Cie Generale des Etablissements Michelin SCA | 380,576          | 0.08            | Germany  |   |                   |                 |
| EUR 1,825  | CNP Assurances                               | 31,057           | 0.01            | EUR 2,570  | adidas AG                                   | 956,693           | 0.20            |
| EUR 707  | Covivio REIT                                 | 60,468           | 0.01            | EUR 5,605  | Allianz SE                                  | 1,397,858         | 0.29            |
| EUR 7,441  | Credit Agricole SA                           | 104,250          | 0.02            | EUR 4,619  | BASF SE                                     | 363,937           | 0.08            |
| EUR 8,759  | Danone SA                                    | 616,694          | 0.13            | EUR 2,511  | Bayerische Motoren Werke AG                 | 265,947           | 0.06            |
| EUR 92   | Dassault Aviation SA                         | 108,230          | 0.02            | EUR 236  | Bayerische Motoren Werke AG-Preferred Stock | 21,214            | 0.00            |
| EUR 1,884  | Dassault Systemes SE                         | 456,901          | 0.09            | EUR 78   | Bechtle AG                                  | 14,490            | 0.00            |
| EUR 3,613  | Edenred                                      | 205,878          | 0.04            | EUR 1,540  | Beiersdorf AG                               | 185,825           | 0.04            |
| EUR 1,120  | Eiffage SA                                   | 113,960          | 0.02            | EUR 2,194  | Brenntag AG                                 | 204,038           | 0.04            |
| EUR 3,274  | Electricite de France SA                     | 44,728           | 0.01            | EUR 329  | Carl Zeiss Meditec AG                       | 63,577            | 0.01            |
| EUR 13,545   | Engie SA                                     | 185,592          | 0.04            | EUR 11,758   | Commerzbank AG                              | 83,412            | 0.02            |
| EUR 2,413  | EssilorLuxottica SA                          | 445,376          | 0.09            | EUR 616  | Continental AG                              | 90,569            | 0.02            |
| EUR 640  | Eurazeo SE                                   | 55,785           | 0.01            | EUR 1,005  | Covestro AG                                 | 64,907            | 0.01            |
| EUR 401  | Faurecia SA                                  | 19,673           | 0.00            | EUR 5,745  | Daimler AG                                  | 513,019           | 0.11            |
| EUR 595  | Gecina SA REIT                               | 91,165           | 0.02            |  |   |                   |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description   | Market Value | % of Net Assets | Quantity   | Description   | Market Value | % of Net Assets |
|--|---|--------------|-----------------|--|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |              |                 |
| Common and Preferred Stocks - 100.36% (continued)  |   |              |                 | Common and Preferred Stocks - 100.36% (continued)  |   |              |                 |
| Germany (continued)  |   |              |                 | Hong Kong  |   |              |                 |
| EUR 1,098  | Delivery Hero AG  | 145,056      | 0.03            | HKD 101,412  | AIA Group Ltd   | 1,260,166    | 0.26            |
| EUR 18,004   | Deutsche Bank AG  | 234,562      | 0.05            | HKD 1,305  | Bank of East Asia Ltd                                 | 2,423        | 0.00            |
| EUR 2,616  | Deutsche Boerse AG  | 456,661      | 0.09            | HKD 51,000   | BOC Hong Kong Holdings Ltd                            | 173,046      | 0.04            |
| EUR 2,510  | Deutsche Lufthansa AG                                     | 28,248       | 0.01            | HKD 12,000   | Budweiser Brewing Co APAC Ltd                         | 37,858       | 0.01            |
| EUR 13,312   | Deutsche Post AG  | 905,526      | 0.19            | HKD 12,311   | CK Asset Holdings Ltd                                 | 84,971       | 0.02            |
| EUR 23,555   | Deutsche Telekom AG                                       | 497,558      | 0.10            | HKD 20,172   | CK Hutchison Holdings Ltd                             | 157,150      | 0.03            |
| EUR 4,847  | Deutsche Wohnen SE  | 296,485      | 0.06            | HKD 1,500  | CK Infrastructure Holdings Ltd                        | 8,943        | 0.00            |
| EUR 30,467   | E.ON SE   | 352,420      | 0.07            | HKD 22,000   | CLP Holdings Ltd                                      | 217,568      | 0.04            |
| EUR 764  | Evonik Industries AG                                      | 25,622       | 0.01            | HKD 11,600   | ESR Cayman Ltd  | 39,135       | 0.01            |
| EUR 1,301  | Fresenius Medical Care AG & Co KGaA                       | 108,062      | 0.02            | USD 100  | Futu Holdings Ltd                                     | 17,909       | 0.00            |
| EUR 3,424  | Fresenius SE & Co KGaA                                    | 178,643      | 0.04            | HKD 15,000   | Galaxy Entertainment Group Ltd                        | 120,045      | 0.02            |
| EUR 276  | FUCHS PETROLUB SE-Preferred Stock                         | 13,426       | 0.00            | HKD 17,000   | Hang Lung Properties Ltd                              | 41,286       | 0.01            |
| EUR 612  | GEA Group AG  | 24,792       | 0.01            | HKD 10,200   | Hang Seng Bank Ltd                                    | 203,715      | 0.04            |
| EUR 388  | Hannover Rueck SE   | 64,924       | 0.01            | HKD 12,027   | Henderson Land Development Co Ltd                     | 56,992       | 0.01            |
| EUR 2,060  | HeidelbergCement AG                                       | 176,723      | 0.04            | HKD 5,000  | HK Electric Investments & HK Electric Investments Ltd | 5,067        | 0.00            |
| EUR 889  | Hellofresh SE   | 86,429       | 0.02            | HKD 25,000   | HKT Trust & HKT Ltd                                   | 34,059       | 0.01            |
| EUR 1,483  | Henkel AG & Co KGaA                                       | 136,562      | 0.03            | HKD 70,804   | Hong Kong & China Gas Co Ltd                          | 109,955      | 0.02            |
| EUR 2,231  | Henkel AG & Co KGaA-Preferred Stock                       | 235,577      | 0.05            | HKD 16,115   | Hong Kong Exchanges & Clearing Ltd                    | 960,361      | 0.20            |
| EUR 18,017   | Infineon Technologies AG                                  | 722,611      | 0.15            | USD 3,800  | Hongkong Land Holdings Ltd                            | 18,088       | 0.00            |
| EUR 323  | KION Group AG   | 34,428       | 0.01            | USD 1,185  | Jardine Matheson Holdings Ltd                         | 75,745       | 0.02            |
| EUR 460  | Knorr-Bremse AG   | 52,915       | 0.01            | HKD 15,398   | Link REIT   | 149,205      | 0.03            |
| EUR 320  | LANXESS AG  | 21,942       | 0.01            | HKD 25,998   | MTR Corp Ltd  | 144,790      | 0.03            |
| EUR 1,090  | LEG Immobilien AG   | 156,990      | 0.03            | HKD 13,842   | New World Development Co Ltd                          | 71,921       | 0.02            |
| EUR 2,148  | Merck KGaA  | 411,901      | 0.09            | HKD 5,500  | Power Assets Holdings Ltd                             | 33,747       | 0.01            |
| EUR 937  | MTU Aero Engines AG                                       | 232,127      | 0.05            | HKD 15,380   | Sino Land Co Ltd                                      | 24,241       | 0.01            |
| EUR 1,849  | Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen | 506,411      | 0.10            | HKD 9,133  | Sun Hung Kai Properties Ltd                           | 136,069      | 0.03            |
| EUR 149  | Nemetschek SE   | 11,401       | 0.00            | HKD 9,500  | Swire Pacific Ltd                                     | 64,407       | 0.01            |
| EUR 558  | Porsche Automobil Holding SE-Preferred Stock              | 59,794       | 0.01            | HKD 18,525   | Swire Properties Ltd                                  | 55,223       | 0.01            |
| EUR 1,446  | Puma SE   | 172,424      | 0.04            | HKD 9,500  | Techtronic Industries Co Ltd                          | 165,880      | 0.03            |
| EUR 20   | Rational AG   | 18,121       | 0.00            | HKD 54,337   | WH Group Ltd  | 48,839       | 0.01            |
| EUR 4,623  | RWE AG  | 167,543      | 0.03            | HKD 12,000   | Xinyi Glass Holdings Ltd                              | 48,906       | 0.01            |
| EUR 14,236   | SAP SE  | 2,006,314    | 0.41            | Total Hong Kong  |   | 4,567,710    | 0.94            |
| EUR 123  | Sartorius AG-Preferred Stock                              | 64,035       | 0.01            | Ireland  |   |              |                 |
| EUR 122  | Scout24 AG  | 10,290       | 0.00            | USD 3,337  | Accenture PLC   | 983,714      | 0.20            |
| EUR 8,169  | Siemens AG  | 1,294,460    | 0.27            | USD 1,306  | Allegion PLC  | 181,926      | 0.04            |
| EUR 1,627  | Siemens Healthineers AG                                   | 99,715       | 0.02            | EUR 10,480   | CRH PLC   | 528,200      | 0.11            |
| EUR 696  | Symrise AG  | 96,983       | 0.02            | GBP 1,989  | DCC PLC   | 162,609      | 0.03            |
| EUR 1,729  | Teamviewer AG   | 65,039       | 0.01            | EUR 2,315  | Flutter Entertainment PLC                             | 419,216      | 0.09            |
| EUR 6,332  | Telefonica Deutschland Holding AG                         | 16,708       | 0.00            | AUD 3,131  | James Hardie Industries PLC                           | 106,412      | 0.02            |
| EUR 269  | Uniper SE   | 9,908        | 0.00            | USD 503  | Jazz Pharmaceuticals PLC                              | 89,353       | 0.02            |
| EUR 368  | United Internet AG  | 15,047       | 0.00            | USD 9,836  | Johnson Controls International PLC                    | 675,045      | 0.14            |
| EUR 119  | Volkswagen AG   | 39,063       | 0.01            | EUR 2,248  | Kerry Group PLC                                       | 314,044      | 0.07            |
| EUR 856  | Volkswagen AG-Preferred Stock                             | 214,396      | 0.04            | EUR 2,161  | Kingspan Group PLC                                    | 204,096      | 0.04            |
| EUR 3,894  | Vonovia SE  | 251,768      | 0.05            | USD 4,423  | Linde PLC   | 1,278,689    | 0.26            |
| EUR 834  | Zalando SE  | 100,833      | 0.02            | USD 7,092  | Medtronic PLC   | 880,330      | 0.18            |
| Total Germany  |   | 15,045,929   | 3.10            | USD 2,009  | Seagate Technology Holdings PLC                       | 176,651      | 0.04            |
|  |   |              |                 | EUR 1,715  | Smurfit Kappa Group PLC                               | 93,047       | 0.02            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description                                 | Market Value     | % of Net Assets | Quantity   | Description                           | Market Value | % of Net Assets |
|--|---|------------------|-----------------|--|---------------------------------------|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |                  |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |                                       |              |                 |
| Common and Preferred Stocks - 100.36% (continued)  |   |                  |                 | Common and Preferred Stocks - 100.36% (continued)  |                                       |              |                 |
| Ireland (continued)  |   |                  |                 | Japan (continued)  |                                       |              |                 |
| USD 3,221  | Trane Technologies PLC                      | 593,115          | 0.12            | JPY 200  | Aisin Seiki Co Ltd                    | 8,559        | 0.00            |
| USD 728  | Willis Towers Watson PLC                    | 167,455          | 0.03            | JPY 3,300  | Ajinomoto Co Inc                      | 85,748       | 0.02            |
| <b>Total Ireland</b>   |   | <b>6,853,902</b> | <b>1.41</b>     | JPY 1,800  | ANA Holdings Inc                      | 42,361       | 0.01            |
| Isle Of Man  |   |                  |                 | JPY 4,000  | Asahi Group Holdings Ltd              | 187,080      | 0.04            |
| GBP 8,311  | GVC Holdings PLC                            | 200,405          | 0.04            | JPY 700  | Asahi Intecc Co Ltd                   | 16,751       | 0.00            |
| <b>Total Isle Of Man</b>   |   | <b>200,405</b>   | <b>0.04</b>     | JPY 17,900   | Asahi Kasei Corp                      | 196,837      | 0.04            |
| Israel   |   |                  |                 | JPY 28,600   | Astellas Pharma Inc                   | 498,484      | 0.10            |
| ILS 540  | Azrieli Group Ltd                           | 38,033           | 0.01            | JPY 1,600  | Azbil Corp                            | 66,384       | 0.01            |
| ILS 13,438   | Bank Hapoalim BM                            | 107,883          | 0.02            | JPY 350  | Bandai Namco Holdings Inc             | 24,307       | 0.01            |
| ILS 20,456   | Bank Leumi Le-Israel BM                     | 155,437          | 0.03            | JPY 3,900  | Bridgestone Corp                      | 177,624      | 0.04            |
| USD 767  | Check Point Software Technologies Ltd       | 89,072           | 0.02            | JPY 2,700  | Brother Industries Ltd                | 53,932       | 0.01            |
| USD 500  | CyberArk Software Ltd                       | 65,135           | 0.01            | JPY 7,500  | Canon Inc                             | 169,813      | 0.04            |
| ILS 1  | Isracard Ltd                                | 3                | 0.00            | JPY 2,300  | Capcom Co Ltd                         | 67,348       | 0.01            |
| ILS 4,437  | Israel Chemicals Ltd                        | 30,106           | 0.00            | JPY 300  | Casio Computer Co Ltd                 | 5,019        | 0.00            |
| ILS 9,024  | Israel Discount Bank Ltd                    | 42,981           | 0.01            | JPY 1,000  | Central Japan Railway Co              | 151,815      | 0.03            |
| ILS 1,270  | Mizrahi Tefahot Bank Ltd                    | 39,131           | 0.01            | JPY 700  | Chiba Bank Ltd                        | 4,219        | 0.00            |
| ILS 534  | Nice Ltd                                    | 130,480          | 0.03            | JPY 2,300  | Chubu Electric Power Co Inc           | 28,141       | 0.01            |
| USD 300  | Solaredge Technologies Inc                  | 82,911           | 0.02            | JPY 10,100   | Chugai Pharmaceutical Co Ltd          | 400,578      | 0.08            |
| USD 700  | Wix.com Ltd                                 | 203,196          | 0.04            | JPY 2,000  | Concordia Financial Group Ltd         | 7,334        | 0.00            |
| <b>Total Israel</b>  |   | <b>984,368</b>   | <b>0.20</b>     | JPY 2,900  | CyberAgent Inc                        | 62,316       | 0.01            |
| Italy  |   |                  |                 | JPY 2,800  | Dai Nippon Printing Co Ltd            | 59,259       | 0.01            |
| EUR 1,490  | Amplifon SpA                                | 73,577           | 0.02            | JPY 600  | Daifuku Co Ltd                        | 54,545       | 0.01            |
| EUR 16,726   | Assicurazioni Generali SpA                  | 335,317          | 0.07            | JPY 8,100  | Dai-ichi Life Holdings Inc            | 148,440      | 0.03            |
| EUR 1,620  | Davide Campari-Milano NV                    | 21,699           | 0.00            | JPY 13,100   | Daiichi Sankyo Co Ltd                 | 282,620      | 0.06            |
| EUR 78   | DiaSorin SpA                                | 14,754           | 0.00            | JPY 3,400  | Daikin Industries Ltd                 | 633,805      | 0.13            |
| EUR 110,763  | Enel SpA                                    | 1,028,764        | 0.21            | JPY 4,000  | Daito Trust Construction Co Ltd       | 43,788       | 0.01            |
| EUR 18,920   | Eni SpA                                     | 230,430          | 0.05            | JPY 3,600  | Daiwa House Industry Co Ltd           | 108,172      | 0.02            |
| EUR 916  | Ferrari NV                                  | 189,014          | 0.04            | JPY 8  | Daiwa House REIT Investment Corp      | 23,606       | 0.01            |
| EUR 2,646  | FincoBank Banca Finco SpA                   | 46,127           | 0.01            | JPY 5,300  | Daiwa Securities Group Inc            | 29,134       | 0.01            |
| EUR 970  | Infrastrutture Wireless Italiane SpA        | 10,942           | 0.00            | JPY 3,100  | Denso Corp                            | 211,685      | 0.04            |
| EUR 222,332  | Intesa Sanpaolo SpA                         | 614,204          | 0.13            | JPY 400  | Dentsu Group Inc                      | 14,326       | 0.00            |
| EUR 3,892  | Mediobanca Banca di Credito Finanziario SpA | 45,463           | 0.01            | JPY 200  | Disco Corp                            | 61,177       | 0.01            |
| EUR 1,111  | Moncler SpA                                 | 75,179           | 0.02            | JPY 4,200  | East Japan Railway Co                 | 299,968      | 0.06            |
| EUR 2,683  | Nexi SpA                                    | 58,895           | 0.01            | JPY 3,400  | Eisai Co Ltd                          | 334,670      | 0.07            |
| EUR 4,386  | Poste Italiane SpA                          | 57,995           | 0.01            | JPY 1,700  | FANUC Corp                            | 410,411      | 0.08            |
| EUR 2,190  | Prysmian SpA                                | 78,511           | 0.02            | JPY 800  | Fast Retailing Co Ltd                 | 602,793      | 0.12            |
| EUR 1,389  | Recordati SpA                               | 79,396           | 0.02            | JPY 600  | Fuji Electric Co Ltd                  | 28,057       | 0.01            |
| EUR 26,214   | Snam SpA                                    | 151,550          | 0.03            | JPY 4,900  | FUJIFILM Holdings Corp                | 363,736      | 0.08            |
| EUR 94,284   | Telecom Italia SpA                          | 46,838           | 0.01            | JPY 2,700  | Fujitsu Ltd                           | 505,992      | 0.10            |
| EUR 14,999   | Telecom Italia SpA—Preferred Stock          | 7,947            | 0.00            | JPY 14   | GLP J REIT                            | 24,168       | 0.01            |
| EUR 19,652   | Terna Rete Elettrica Nazionale SpA          | 146,451          | 0.03            | JPY 200  | GMO Payment Gateway Inc               | 26,074       | 0.01            |
| EUR 14,173   | UniCredit SpA                               | 167,237          | 0.03            | JPY 900  | Hakuhodo DY Holdings Inc              | 13,980       | 0.00            |
| <b>Total Italy</b>   |   | <b>3,480,290</b> | <b>0.72</b>     | JPY 300  | Hamamatsu Photonics KK                | 18,110       | 0.00            |
| Japan  |   |                  |                 | JPY 3,000  | Hankyu Hanshin Holdings Inc           | 92,576       | 0.02            |
| JPY 1,500  | Advantest Corp                              | 135,282          | 0.03            | JPY 100  | Hikari Tsushin Inc                    | 17,578       | 0.00            |
| JPY 8,900  | Aeon Co Ltd                                 | 239,359          | 0.05            | JPY 1,900  | Hino Motors Ltd                       | 16,725       | 0.00            |
| JPY 1,400  | AGC Inc                                     | 58,780           | 0.01            | JPY 120  | Hirose Electric Co Ltd                | 17,569       | 0.00            |
|  |   |                  |                 | JPY 1,300  | Hisamitsu Pharmaceutical Co Inc       | 64,069       | 0.01            |
|  |   |                  |                 | JPY 1,200  | Hitachi Construction Machinery Co Ltd | 36,706       | 0.01            |
|  |   |                  |                 | JPY 7,600  | Hitachi Ltd                           | 435,567      | 0.09            |
|  |   |                  |                 | JPY 700  | Hitachi Metals Ltd                    | 13,396       | 0.00            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description                            | Market Value | % of Net Assets | Quantity   | Description                           | Market Value | % of Net Assets |
|--|--|--------------|-----------------|--|---------------------------------------|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |                                       |              |                 |
| Common and Preferred Stocks - 100.36% (continued)  |  |              |                 | Common and Preferred Stocks - 100.36% (continued)  |                                       |              |                 |
| Japan (continued)  |  |              |                 | Japan (continued)  |                                       |              |                 |
| JPY 8,800  | Honda Motor Co Ltd                     | 281,467      | 0.06            | JPY 2,400  | Mazda Motor Corp                      | 22,575       | 0.00            |
| JPY 500  | Hoshizaki Corp                         | 42,526       | 0.01            | JPY 100  | McDonald's Holdings Co Japan Ltd      | 4,415        | 0.00            |
| JPY 3,200  | Hoya Corp                              | 424,687      | 0.09            | JPY 2,400  | Medipal Holdings Corp                 | 45,885       | 0.01            |
| JPY 1,700  | Hulic Co Ltd                           | 19,146       | 0.00            | JPY 600  | MEIJI Holdings Co Ltd                 | 35,949       | 0.01            |
| JPY 1,600  | Ibiden Co Ltd                          | 86,350       | 0.02            | JPY 300  | Mercari Inc                           | 15,947       | 0.00            |
| JPY 2,617  | Idemitsu Kosan Co Ltd                  | 63,262       | 0.01            | JPY 2,800  | MINEBEA MITSUMI Inc                   | 74,144       | 0.02            |
| JPY 11,900   | Inpex Corp                             | 88,883       | 0.02            | JPY 2,300  | MISUMI Group Inc                      | 77,917       | 0.02            |
| JPY 3,100  | Isuzu Motors Ltd                       | 40,974       | 0.01            | JPY 8,600  | Mitsubishi Chemical Holdings Corp     | 72,332       | 0.02            |
| JPY 100  | Ito En Ltd                             | 5,937        | 0.00            | JPY 9,500  | Mitsubishi Corp                       | 259,176      | 0.05            |
| JPY 17,000   | ITOCHU Corp                            | 490,134      | 0.10            | JPY 13,800   | Mitsubishi Electric Corp              | 200,491      | 0.04            |
| JPY 400  | Itochu Techno-Solutions Corp           | 12,398       | 0.00            | JPY 9,500  | Mitsubishi Estate Co Ltd              | 153,768      | 0.03            |
| JPY 2,800  | Japan Airlines Co Ltd                  | 60,571       | 0.01            | JPY 500  | Mitsubishi Gas Chemical Co Inc        | 10,614       | 0.00            |
| JPY 3,100  | Japan Exchange Group Inc               | 68,988       | 0.01            | JPY 2,800  | Mitsubishi Heavy Industries Ltd       | 82,469       | 0.02            |
| JPY 1,000  | Japan Post Bank Co Ltd                 | 8,406        | 0.00            | JPY 82,900   | Mitsubishi UFJ Financial Group Inc    | 448,223      | 0.09            |
| JPY 12,100   | Japan Post Holdings Co Ltd             | 99,240       | 0.02            | JPY 700  | Mitsubishi UFJ Lease & Finance Co Ltd | 3,753        | 0.00            |
| JPY 1,000  | Japan Post Insurance Co Ltd            | 18,506       | 0.00            | JPY 8,900  | Mitsui & Co Ltd                       | 200,509      | 0.04            |
| JPY 6  | Japan Real Estate Investment Corp REIT | 36,922       | 0.01            | JPY 700  | Mitsui Chemicals Inc                  | 24,187       | 0.01            |
| JPY 45   | Japan Retail Fund Investment Corp REIT | 48,815       | 0.01            | JPY 6,000  | Mitsui Fudosan Co Ltd                 | 139,094      | 0.03            |
| JPY 8,100  | Japan Tobacco Inc                      | 153,148      | 0.03            | JPY 1,100  | Miura Co Ltd                          | 47,721       | 0.01            |
| JPY 2,300  | JFE Holdings Inc                       | 26,960       | 0.01            | JPY 16,730   | Mizuho Financial Group Inc            | 239,291      | 0.05            |
| JPY 2,100  | JSR Corp                               | 63,573       | 0.01            | JPY 1,200  | MonotaRO Co Ltd                       | 28,435       | 0.01            |
| JPY 42,900   | JXTG Holdings Inc                      | 179,694      | 0.04            | JPY 6,800  | MS&AD Insurance Group Holdings Inc    | 196,544      | 0.04            |
| JPY 3,100  | Kajima Corp                            | 39,298       | 0.01            | JPY 3,100  | Murata Manufacturing Co Ltd           | 236,906      | 0.05            |
| JPY 400  | Kakaku.com Inc                         | 12,091       | 0.00            | JPY 1,400  | Nabtesco Corp                         | 52,978       | 0.01            |
| JPY 2,900  | Kansai Electric Power Co Inc           | 27,683       | 0.01            | JPY 1,700  | NEC Corp                              | 87,611       | 0.02            |
| JPY 2,800  | Kansai Paint Co Ltd                    | 71,419       | 0.02            | JPY 1,700  | Nexon Co Ltd                          | 37,924       | 0.01            |
| JPY 6,700  | Kao Corp                               | 412,600      | 0.09            | JPY 2,500  | NGK Insulators Ltd                    | 41,986       | 0.01            |
| JPY 21,900   | KDDI Corp                              | 683,697      | 0.14            | JPY 300  | NH Foods Ltd                          | 11,677       | 0.00            |
| JPY 1,300  | Keio Corp                              | 76,484       | 0.02            | JPY 3,100  | Nidec Corp                            | 359,604      | 0.07            |
| JPY 500  | Keisei Electric Railway Co Ltd         | 15,970       | 0.00            | JPY 2,700  | Nihon M&A Center Inc                  | 70,085       | 0.01            |
| JPY 1,300  | Keyence Corp                           | 656,735      | 0.14            | JPY 600  | Nintendo Co Ltd                       | 349,329      | 0.07            |
| JPY 700  | Kikkoman Corp                          | 46,229       | 0.01            | JPY 11   | Nippon Building Fund Inc REIT         | 68,682       | 0.01            |
| JPY 1,700  | Kintetsu Group Holdings Co Ltd         | 59,735       | 0.01            | JPY 900  | Nippon Express Co Ltd                 | 68,601       | 0.01            |
| JPY 4,600  | Kirin Holdings Co Ltd                  | 89,770       | 0.02            | JPY 4,600  | Nippon Paint Holdings Co Ltd          | 62,499       | 0.01            |
| JPY 200  | Kobayashi Pharmaceutical Co Ltd        | 17,101       | 0.00            | JPY 8  | Nippon Prologis REIT Inc              | 25,480       | 0.01            |
| JPY 400  | Kobe Bussan Co Ltd                     | 12,614       | 0.00            | JPY 500  | Nippon Shinyaku Co Ltd                | 39,688       | 0.01            |
| JPY 100  | Koito Manufacturing Co Ltd             | 6,226        | 0.00            | JPY 4,900  | Nippon Steel Corp                     | 82,712       | 0.02            |
| JPY 12,300   | Komatsu Ltd                            | 305,921      | 0.06            | JPY 9,500  | Nippon Telegraph & Telephone Corp     | 247,750      | 0.05            |
| JPY 200  | Konami Holdings Corp                   | 12,019       | 0.00            | JPY 2,100  | Nippon Yusen KK                       | 106,523      | 0.02            |
| JPY 200  | Kose Corp                              | 31,498       | 0.01            | JPY 500  | Nissan Chemical Corp                  | 24,507       | 0.01            |
| JPY 7,800  | Kubota Corp                            | 157,912      | 0.03            | JPY 4,900  | Nissan Motor Co Ltd                   | 24,339       | 0.01            |
| JPY 1,000  | Kurita Water Industries Ltd            | 48,022       | 0.01            | JPY 400  | Nisshin Seifun Group Inc              | 5,856        | 0.00            |
| JPY 2,500  | Kyocera Corp                           | 154,699      | 0.03            | JPY 400  | Nissin Foods Holdings Co Ltd          | 28,831       | 0.01            |
| JPY 3,400  | Kyowa Kirin Co Ltd                     | 120,696      | 0.03            | JPY 500  | Nitori Holdings Co Ltd                | 88,567       | 0.02            |
| JPY 200  | Lasertec Corp                          | 38,904       | 0.01            | JPY 1,900  | Nitto Denko Corp                      | 141,914      | 0.03            |
| JPY 300  | Lawson Inc                             | 13,893       | 0.00            | JPY 41,900   | Nomura Holdings Inc                   | 214,351      | 0.04            |
| JPY 800  | Lion Corp                              | 13,565       | 0.00            | JPY 800  | Nomura Real Estate Holdings Inc       | 20,312       | 0.00            |
| JPY 2,700  | LIXIL Group Corp                       | 69,890       | 0.01            |  |                                       |              |                 |
| JPY 3,800  | M3 Inc                                 | 277,767      | 0.06            |  |                                       |              |                 |
| JPY 600  | Makita Corp                            | 28,273       | 0.01            |  |                                       |              |                 |
| JPY 12,800   | Marubeni Corp                          | 111,416      | 0.02            |  |                                       |              |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description                             | Market Value | % of Net Assets | Quantity   | Description                           | Market Value | % of Net Assets |
|--|---|--------------|-----------------|--|---------------------------------------|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |                                       |              |                 |
| Common and Preferred Stocks - 100.36% (continued)  |   |              |                 | Common and Preferred Stocks - 100.36% (continued)  |                                       |              |                 |
| Japan (continued)  |   |              |                 | Japan (continued)  |                                       |              |                 |
| JPY 30   | Nomura Real Estate Master Fund Inc REIT | 48,139       | 0.01            | JPY 8,400  | SoftBank Group Corp                   | 588,431      | 0.12            |
| JPY 5,000  | Nomura Research Institute Ltd           | 165,555      | 0.03            | JPY 500  | Sohgo Security Services Co Ltd        | 22,795       | 0.01            |
| JPY 800  | NSK Ltd                                 | 6,768        | 0.00            | JPY 3,800  | Sompo Holdings Inc                    | 140,578      | 0.03            |
| JPY 6,800  | NTT Data Corp                           | 106,175      | 0.02            | JPY 17,000   | Sony Corp                             | 1,656,501    | 0.34            |
| JPY 10,100   | Obayashi Corp                           | 80,352       | 0.02            | JPY 500  | Square Enix Holdings Co Ltd           | 24,822       | 0.01            |
| JPY 200  | Obic Co Ltd                             | 37,319       | 0.01            | JPY 800  | Stanley Electric Co Ltd               | 23,173       | 0.01            |
| JPY 4,900  | Odakyu Electric Railway Co Ltd          | 123,880      | 0.03            | JPY 2,600  | Subaru Corp                           | 51,337       | 0.01            |
| JPY 4,300  | Oji Holdings Corp                       | 24,718       | 0.01            | JPY 200  | SUMCO Corp                            | 4,910        | 0.00            |
| JPY 4,600  | Olympus Corp                            | 91,511       | 0.02            | JPY 18,000   | Sumitomo Chemical Co Ltd              | 95,522       | 0.02            |
| JPY 2,700  | Omron Corp                              | 214,317      | 0.04            | JPY 10,100   | Sumitomo Corp                         | 135,407      | 0.03            |
| JPY 4,400  | Ono Pharmaceutical Co Ltd               | 98,276       | 0.02            | JPY 1,500  | Sumitomo Dainippon Pharma Co Ltd      | 31,462       | 0.01            |
| JPY 200  | Oracle Corp Japan                       | 15,317       | 0.00            | JPY 4,300  | Sumitomo Electric Industries Ltd      | 63,499       | 0.01            |
| JPY 1,400  | Oriental Land Co Ltd                    | 199,676      | 0.04            | JPY 1,500  | Sumitomo Metal Mining Co Ltd          | 58,451       | 0.01            |
| JPY 17,000   | ORIX Corp                               | 287,111      | 0.06            | JPY 8,800  | Sumitomo Mitsui Financial Group Inc   | 303,667      | 0.06            |
| JPY 31   | Orix JREIT Inc                          | 59,715       | 0.01            | JPY 4,300  | Sumitomo Mitsui Trust Holdings Inc    | 136,683      | 0.03            |
| JPY 1,700  | Osaka Gas Co Ltd                        | 31,690       | 0.01            | JPY 2,400  | Sumitomo Realty & Development Co Ltd  | 85,846       | 0.02            |
| JPY 400  | Otsuka Corp                             | 21,011       | 0.00            | JPY 500  | Suntory Beverage & Food Ltd           | 18,831       | 0.00            |
| JPY 4,600  | Otsuka Holdings Co Ltd                  | 190,938      | 0.04            | JPY 1,400  | Suzuki Motor Corp                     | 59,297       | 0.01            |
| JPY 2,300  | Pan Pacific International Holdings Corp | 47,786       | 0.01            | JPY 2,300  | Symex Corp                            | 273,538      | 0.06            |
| JPY 30,500   | Panasonic Corp                          | 353,255      | 0.07            | JPY 2,700  | T&D Holdings Inc                      | 34,933       | 0.01            |
| JPY 200  | PeptiDream Inc                          | 9,821        | 0.00            | JPY 2,300  | Taisei Corp                           | 75,430       | 0.02            |
| JPY 800  | Persol Holdings Co Ltd                  | 15,821       | 0.00            | JPY 1,500  | Taisho Pharmaceutical Holdings Co Ltd | 80,413       | 0.02            |
| JPY 100  | Pigeon Corp                             | 2,820        | 0.00            | JPY 200  | Taiyo Nippon Sanso Corp               | 4,103        | 0.00            |
| JPY 100  | Pola Orbis Holdings Inc                 | 2,643        | 0.00            | JPY 12,437   | Takeda Pharmaceutical Co Ltd          | 416,733      | 0.09            |
| JPY 3,500  | Rakuten Inc                             | 39,544       | 0.01            | JPY 900  | TDK Corp                              | 109,388      | 0.02            |
| JPY 9,600  | Recruit Holdings Co Ltd                 | 473,124      | 0.10            | JPY 5,500  | Terumo Corp                           | 223,092      | 0.05            |
| JPY 2,900  | Renesas Electronics Corp                | 31,380       | 0.01            | JPY 500  | THK Co Ltd                            | 14,934       | 0.00            |
| JPY 30,000   | Resona Holdings Inc                     | 115,470      | 0.02            | JPY 2,300  | TIS Inc                               | 58,790       | 0.01            |
| JPY 4,100  | Ricoh Co Ltd                            | 46,065       | 0.01            | JPY 700  | Tobu Railway Co Ltd                   | 18,113       | 0.00            |
| JPY 100  | Rinnai Corp                             | 9,523        | 0.00            | JPY 500  | Toho Co Ltd                           | 20,632       | 0.00            |
| JPY 400  | Rohm Co Ltd                             | 37,012       | 0.01            | JPY 700  | Toho Gas Co Ltd                       | 34,309       | 0.01            |
| JPY 1,200  | Ryohin Keikaku Co Ltd                   | 25,191       | 0.01            | JPY 1,600  | Tohoku Electric Power Co Inc          | 12,542       | 0.00            |
| JPY 4,800  | Santen Pharmaceutical Co Ltd            | 66,168       | 0.01            | JPY 4,500  | Tokio Marine Holdings Inc             | 207,100      | 0.04            |
| JPY 824  | SBI Holdings Inc                        | 19,511       | 0.00            | JPY 300  | Tokyo Century Corp                    | 16,137       | 0.00            |
| JPY 600  | SCSK Corp                               | 35,787       | 0.01            | JPY 2,000  | Tokyo Electron Ltd                    | 866,384      | 0.18            |
| JPY 2,900  | Secom Co Ltd                            | 220,629      | 0.05            | JPY 5,000  | Tokyo Gas Co Ltd                      | 94,468       | 0.02            |
| JPY 900  | Seiko Epson Corp                        | 15,845       | 0.00            | JPY 6,200  | Tokyu Corp                            | 84,406       | 0.02            |
| JPY 4,000  | Sekisui Chemical Co Ltd                 | 68,439       | 0.01            | JPY 2,800  | Toppan Printing Co Ltd                | 45,031       | 0.01            |
| JPY 7,200  | Sekisui House Ltd                       | 147,808      | 0.03            | JPY 17,800   | Toray Industries Inc                  | 118,533      | 0.02            |
| JPY 6,500  | Seven & i Holdings Co Ltd               | 310,213      | 0.06            | JPY 1,400  | Tosoh Corp                            | 24,168       | 0.01            |
| JPY 4,000  | SG Holdings Co Ltd                      | 104,982      | 0.02            | JPY 1,800  | TOTO Ltd                              | 93,252       | 0.02            |
| JPY 300  | Sharp Corp                              | 4,954        | 0.00            | JPY 200  | Toyo Suisan Kaisha Ltd                | 7,703        | 0.00            |
| JPY 1,600  | Shimadzu Corp                           | 61,915       | 0.01            | JPY 300  | Toyota Industries Corp                | 25,975       | 0.01            |
| JPY 500  | Shimano Inc                             | 118,704      | 0.02            | JPY 14,500   | Toyota Motor Corp                     | 1,268,538    | 0.26            |
| JPY 8,600  | Shimizu Corp                            | 66,017       | 0.01            | JPY 1,700  | Toyota Tsusho Corp                    | 80,413       | 0.02            |
| JPY 2,500  | Shin-Etsu Chemical Co Ltd               | 418,506      | 0.09            | JPY 900  | Trend Micro Inc                       | 47,193       | 0.01            |
| JPY 4,500  | Shionogi & Co Ltd                       | 234,791      | 0.05            | JPY 100  | Tsuruha Holdings Inc                  | 11,632       | 0.00            |
| JPY 2,900  | Shiseido Co Ltd                         | 213,496      | 0.04            | JPY 1,800  | Unicharm Corp                         | 72,493       | 0.02            |
| JPY 600  | Shizuoka Bank Ltd                       | 4,644        | 0.00            |  |                                       |              |                 |
| JPY 200  | SMC Corp                                | 118,299      | 0.02            |  |                                       |              |                 |
| JPY 20,600   | Softbank Corp                           | 269,773      | 0.06            |  |                                       |              |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description                       | Market Value      | % of Net Assets | Quantity   | Description                            | Market Value     | % of Net Assets |
|--|-----------------------------------|-------------------|-----------------|--|--|------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |                                   |                   |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |                  |                 |
| Common and Preferred Stocks - 100.36% (continued)  |                                   |                   |                 | Common and Preferred Stocks - 100.36% (continued)  |  |                  |                 |
| Japan (continued)  |                                   |                   |                 | Netherlands (continued)  |  |                  |                 |
| JPY 15   | United Urban Investment Corp REIT | 21,718            | 0.00            | EUR 3,365  | Prosus NV                              | 329,101          | 0.07            |
| JPY 300  | USS Co Ltd                        | 5,238             | 0.00            | EUR 1,747  | QIAGEN NV                              | 84,445           | 0.02            |
| JPY 200  | Welcia Holdings Co Ltd            | 6,541             | 0.00            | EUR 2,049  | Randstad NV                            | 156,729          | 0.03            |
| JPY 2,100  | West Japan Railway Co             | 119,843           | 0.03            | EUR 18,299   | Stellantis NV                          | 359,235          | 0.07            |
| JPY 600  | Yakult Honsha Co Ltd              | 34,003            | 0.01            | EUR 3,937  | Wolters Kluwer NV                      | 395,548          | 0.08            |
| JPY 1,600  | Yamada Denki Co Ltd               | 7,395             | 0.00            | <b>Total Netherlands</b>   |  | <b>9,183,754</b> | <b>1.89</b>     |
| JPY 1,600  | Yamaha Corp                       | 86,927            | 0.02            | New Zealand  |  |                  |                 |
| JPY 4,400  | Yamaha Motor Co Ltd               | 119,722           | 0.02            | NZD 4,302  | a2 Milk Co Ltd                         | 19,359           | 0.00            |
| JPY 2,500  | Yamato Holdings Co Ltd            | 71,178            | 0.02            | NZD 17,916   | Auckland International Airport Ltd     | 91,012           | 0.02            |
| JPY 3,600  | Yaskawa Electric Corp             | 176,124           | 0.04            | NZD 8,304  | Fisher & Paykel Healthcare Corp Ltd    | 180,571          | 0.04            |
| JPY 3,200  | Yokogawa Electric Corp            | 47,860            | 0.01            | NZD 5,082  | Mercury NZ Ltd                         | 23,685           | 0.01            |
| JPY 38,100   | Z Holding Corp                    | 191,135           | 0.04            | NZD 16,604   | Meridian Energy Ltd                    | 61,839           | 0.01            |
| JPY 800  | ZOZO Inc                          | 27,210            | 0.01            | NZD 6,066  | Ryman Healthcare Ltd                   | 55,653           | 0.01            |
| <b>Total Japan</b>   |                                   | <b>32,864,524</b> | <b>6.76</b>     | NZD 24,576   | Spark New Zealand Ltd                  | 82,428           | 0.02            |
| Jersey   |                                   |                   |                 | AUD 1,907  | Xero Ltd                               | 196,283          | 0.04            |
| USD 700  | Novocure Ltd                      | 155,274           | 0.03            | <b>Total New Zealand</b>   |  | <b>710,830</b>   | <b>0.15</b>     |
| <b>Total Jersey</b>  |                                   | <b>155,274</b>    | <b>0.03</b>     | Norway   |  |                  |                 |
| Jordan   |                                   |                   |                 | NOK 608  | Adevinta ASA                           | 11,658           | 0.00            |
| GBP 1,663  | Hikma Pharmaceuticals PLC         | 56,193            | 0.01            | NOK 12,450   | DNB ASA                                | 271,420          | 0.05            |
| <b>Total Jordan</b>  |                                   | <b>56,193</b>     | <b>0.01</b>     | NOK 13,531   | Equinor ASA                            | 286,464          | 0.06            |
| Luxembourg   |                                   |                   |                 | NOK 1,397  | Gjensidige Forsikring ASA              | 30,813           | 0.01            |
| EUR 5,363  | ArcelorMittal SA                  | 164,406           | 0.03            | NOK 5,489  | Mowi ASA                               | 139,693          | 0.03            |
| EUR 6,549  | Aroundtown SA                     | 51,103            | 0.01            | NOK 20,588   | Norsk Hydro ASA                        | 131,444          | 0.03            |
| EUR 1,026  | Eurofins Scientific SE            | 117,293           | 0.03            | NOK 8,885  | Orkla ASA                              | 90,552           | 0.02            |
| EUR 3,902  | Tenaris SA                        | 42,535            | 0.01            | NOK 735  | Schibsted ASA                          | 30,629           | 0.01            |
| <b>Total Luxembourg</b>  |                                   | <b>375,337</b>    | <b>0.08</b>     | NOK 10,063   | Telenor ASA                            | 169,681          | 0.03            |
| Macau  |                                   |                   |                 | NOK 1,242  | Yara International ASA                 | 65,411           | 0.01            |
| HKD 27,200   | Sands China Ltd                   | 114,532           | 0.02            | <b>Total Norway</b>  |  | <b>1,227,765</b> | <b>0.25</b>     |
| <b>Total Macau</b>   |                                   | <b>114,532</b>    | <b>0.02</b>     | Portugal   |  |                  |                 |
| Netherlands  |                                   |                   |                 | EUR 39,015   | EDP - Energias de Portugal SA          | 206,817          | 0.04            |
| EUR 1,908  | ABN AMRO Bank NV                  | 23,061            | 0.00            | EUR 6,247  | Galp Energia SGPS SA                   | 67,801           | 0.02            |
| EUR 104  | Adyen NV                          | 254,129           | 0.05            | EUR 3,578  | Jeronimo Martins SGPS SA               | 65,260           | 0.01            |
| EUR 23,426   | Aegon NV                          | 97,205            | 0.02            | <b>Total Portugal</b>  |  | <b>339,878</b>   | <b>0.07</b>     |
| EUR 2,687  | Akzo Nobel NV                     | 332,035           | 0.07            | Singapore  |  |                  |                 |
| EUR 304  | Argenx SE                         | 91,967            | 0.02            | SGD 7,274  | Ascendas REIT                          | 15,964           | 0.00            |
| EUR 276  | ASM International NV              | 90,664            | 0.02            | SGD 33,606   | CapitaLand Ltd                         | 92,753           | 0.02            |
| EUR 5,658  | ASML Holding NV                   | 3,887,673         | 0.80            | SGD 26,963   | CapitaLand Mall Trust REIT             | 41,923           | 0.01            |
| EUR 901  | EXOR NV                           | 72,188            | 0.02            | SGD 3,100  | City Developments Ltd                  | 16,812           | 0.00            |
| EUR 699  | Heineken Holding NV               | 70,419            | 0.01            | SGD 23,920   | DBS Group Holdings Ltd                 | 530,468          | 0.11            |
| EUR 3,639  | Heineken NV                       | 441,043           | 0.09            | SGD 10,161   | Genting Singapore Ltd                  | 6,312            | 0.00            |
| EUR 52,242   | ING Groep NV                      | 690,165           | 0.14            | SGD 29,300   | Keppel Corp Ltd                        | 119,232          | 0.03            |
| EUR 501  | JDE Peet's NV                     | 18,181            | 0.00            | SGD 6,700  | Mapletree Commercial Trust REIT        | 10,766           | 0.00            |
| EUR 837  | Just Eat Takeaway.com NV          | 77,294            | 0.02            | SGD 11,436   | Mapletree Logistics Trust REIT         | 17,441           | 0.00            |
| EUR 6,696  | Koninklijke Ahold Delhaize NV     | 199,076           | 0.04            | SGD 41,675   | Oversea-Chinese Banking Corp Ltd       | 370,493          | 0.08            |
| EUR 2,406  | Koninklijke DSM NV                | 449,106           | 0.09            | SGD 15,000   | Singapore Airlines Ltd                 | 54,121           | 0.01            |
| EUR 39,462   | Koninklijke KPN NV                | 123,266           | 0.03            | SGD 8,200  | Singapore Exchange Ltd                 | 68,201           | 0.02            |
| EUR 4,436  | Koninklijke Philips NV            | 219,843           | 0.05            | SGD 58,700   | Singapore Technologies Engineering Ltd | 168,999          | 0.04            |
| EUR 519  | Koninklijke Vopak NV              | 23,573            | 0.01            | SGD 115,900  | Singapore Telecommunications Ltd       | 197,449          | 0.04            |
| EUR 4,326  | NN Group NV                       | 204,080           | 0.04            |  |  |                  |                 |
| USD 2,400  | NXP Semiconductors NV             | 493,728           | 0.10            |  |  |                  |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description                                    | Market Value     | % of Net Assets | Quantity   | Description                            | Market Value     | % of Net Assets |
|--|--|------------------|-----------------|--|--|------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |                  |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |                  |                 |
| Common and Preferred Stocks - 100.36% (continued)  |  |                  |                 | Common and Preferred Stocks - 100.36% (continued)  |  |                  |                 |
| Singapore (continued)  |  |                  |                 | Sweden (continued)   |  |                  |                 |
| SGD 5,792  | United Overseas Bank Ltd                       | 111,255          | 0.02            | SEK 625  | Industrivarden AB                      | 24,321           | 0.00            |
| SGD 3,152  | UOL Group Ltd                                  | 17,118           | 0.00            | SEK 2,756  | Investment AB Latour                   | 90,490           | 0.02            |
| SGD 400  | Venture Corp Ltd                               | 5,716            | 0.00            | SEK 14,487   | Investor AB                            | 334,134          | 0.07            |
| SGD 8,000  | Wilmar International Ltd                       | 26,782           | 0.01            | SEK 2,744  | Kinnevik AB                            | 109,925          | 0.02            |
| <b>Total Singapore</b>   |  | <b>1,871,805</b> | <b>0.39</b>     | SEK 828  | L E Lundbergforetagen AB               | 53,463           | 0.01            |
| South Africa   |  |                  |                 | SEK 2,139  | Lundin Petroleum AB                    | 75,734           | 0.02            |
| GBP 5,677  | Mondi PLC                                      | 149,086          | 0.03            | SEK 19,911   | Nibe Industrier AB                     | 209,583          | 0.04            |
| <b>Total South Africa</b>  |  | <b>149,086</b>   | <b>0.03</b>     | SEK 16,040   | Sandvik AB                             | 409,996          | 0.08            |
| Spain  |  |                  |                 | SEK 2,810  | Securitas AB                           | 44,390           | 0.01            |
| EUR 2,084  | ACS Actividades de Construccion y Servicios SA | 55,829           | 0.01            | SEK 5,310  | Sinch AB                               | 89,409           | 0.02            |
| EUR 2,084  | ACS Actividades de Construccion y Servicios SA | 2,916            | 0.00            | SEK 22,530   | Skandinaviska Enskilda Banken AB       | 291,236          | 0.06            |
| EUR 666  | Aena SME SA                                    | 109,231          | 0.02            | SEK 4,421  | Skanska AB                             | 117,347          | 0.02            |
| EUR 6,347  | Amadeus IT Group SA                            | 446,496          | 0.09            | SEK 5,918  | SKF AB                                 | 150,785          | 0.03            |
| EUR 88,589   | Banco Bilbao Vizcaya Argentaria SA             | 549,242          | 0.11            | SEK 6,839  | Svenska Cellulosa AB SCA               | 112,155          | 0.02            |
| EUR 114,881  | Banco Santander SA                             | 438,616          | 0.09            | SEK 17,587   | Svenska Handelsbanken AB               | 198,570          | 0.04            |
| EUR 62,170   | CaixaBank SA                                   | 191,249          | 0.04            | SEK 22,341   | Swedish Match AB                       | 190,647          | 0.04            |
| EUR 3,622  | Cellnex Telecom SA                             | 230,745          | 0.05            | SEK 5,616  | Tele2 AB                               | 76,568           | 0.02            |
| EUR 3,301  | Enagas SA                                      | 76,277           | 0.02            | SEK 42,145   | Telefonaktiebolaget LM Ericsson        | 530,056          | 0.11            |
| EUR 4,195  | Endesa SA                                      | 101,786          | 0.02            | SEK 39,599   | Telia Co AB                            | 175,859          | 0.04            |
| EUR 2,937  | Ferrovial SA                                   | 86,204           | 0.02            | SEK 17,243   | Volvo AB                               | 415,139          | 0.09            |
| EUR 2,253  | Grifols SA                                     | 61,025           | 0.01            | SEK 5,762  | Volvo AB                               | 142,969          | 0.03            |
| EUR 78,567   | Iberdrola SA                                   | 957,815          | 0.20            | <b>Total Sweden</b>  |  | <b>7,187,280</b> | <b>1.48</b>     |
| EUR 14,472   | Industria de Diseno Textil SA                  | 509,894          | 0.11            | Switzerland  |  |                  |                 |
| EUR 4,354  | Naturgy Energy Group SA                        | 111,943          | 0.02            | CHF 23,095   | ABB Ltd                                | 784,283          | 0.16            |
| EUR 4,812  | Red Electrica Corp SA                          | 89,336           | 0.02            | CHF 2,455  | Adecco Group AG                        | 166,951          | 0.03            |
| EUR 21,252   | Repsol SA                                      | 265,990          | 0.05            | CHF 2,616  | Alcon Inc                              | 183,334          | 0.04            |
| EUR 1,970  | Siemens Gamesa Renewable Energy SA             | 65,788           | 0.01            | CHF 185  | Baloise Holding AG                     | 28,880           | 0.01            |
| EUR 26,289   | Telefonica SA                                  | 122,865          | 0.03            | CHF 51   | Barry Callebaut AG                     | 118,624          | 0.02            |
| <b>Total Spain</b>   |  | <b>4,473,247</b> | <b>0.92</b>     | CHF 7  | Chocoladefabriken Lindt & Spruengli AG | 69,709           | 0.01            |
| Sweden   |  |                  |                 | CHF 1  | Chocoladefabriken Lindt & Spruengli AG | 104,830          | 0.02            |
| SEK 4,084  | Alfa Laval AB                                  | 144,361          | 0.03            | USD 3,044  | Chubb Ltd                              | 483,813          | 0.10            |
| SEK 13,878   | Assa Abloy AB                                  | 418,345          | 0.09            | CHF 7,030  | Cie Financiere Richemont SA            | 851,418          | 0.18            |
| SEK 9,132  | Atlas Copco AB                                 | 559,528          | 0.12            | CHF 2,569  | Clariant AG                            | 51,138           | 0.01            |
| SEK 5,382  | Atlas Copco AB                                 | 283,192          | 0.06            | GBP 2,304  | Coca-Cola HBC AG                       | 83,200           | 0.02            |
| USD 603  | Autoliv Inc                                    | 58,949           | 0.01            | CHF 20,913   | Credit Suisse Group AG                 | 219,277          | 0.04            |
| SEK 4,046  | Boliden AB                                     | 155,649          | 0.03            | CHF 29   | EMS-Chemie Holding AG                  | 28,518           | 0.01            |
| SEK 2,582  | Electrolux AB                                  | 71,644           | 0.01            | USD 904  | Garmin Ltd                             | 130,755          | 0.03            |
| SEK 752  | Embracer Group AB                              | 20,356           | 0.00            | CHF 502  | Geberit AG                             | 376,901          | 0.08            |
| SEK 14,600   | Epiroc AB                                      | 306,969          | 0.06            | CHF 119  | Givaudan SA                            | 553,964          | 0.11            |
| SEK 1,558  | EQT AB   | 56,584           | 0.01            | GBP 88,922   | Glencore PLC                           | 380,133          | 0.08            |
| SEK 8,152  | Essity AB                                      | 270,521          | 0.06            | CHF 1,279  | Julius Baer Group Ltd                  | 83,546           | 0.02            |
| SEK 2,355  | Evolution Gaming Group AB                      | 372,409          | 0.08            | CHF 717  | Kuehne Nagel International AG          | 245,580          | 0.05            |
| SEK 441  | Fastighets AB Balder                           | 27,691           | 0.01            | CHF 2,880  | LafargeHolcim Ltd                      | 172,922          | 0.04            |
| SEK 9,211  | Hennes & Mauritz AB                            | 218,639          | 0.04            | CHF 2,348  | Logitech International SA              | 284,752          | 0.06            |
| SEK 9,849  | Hexagon AB                                     | 146,028          | 0.03            | CHF 1,006  | Lonza Group AG                         | 713,728          | 0.15            |
| SEK 4,895  | Husqvarna AB                                   | 65,079           | 0.01            | CHF 39,173   | Nestle SA                              | 4,882,905        | 1.00            |
| SEK 1,596  | ICA Gruppen AB                                 | 74,331           | 0.02            | CHF 16,639   | Novartis AG                            | 1,517,824        | 0.31            |
| SEK 2,573  | Industrivarden AB                              | 94,229           | 0.02            | CHF 202  | Partners Group Holding AG              | 306,273          | 0.06            |
|  |  |                  |                 | CHF 4,876  | Roche Holding AG                       | 1,838,622        | 0.38            |
|  |  |                  |                 | CHF 343  | Roche Holdings AG                      | 139,449          | 0.03            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description                     | Market Value      | % of Net Assets | Quantity   | Description                       | Market Value | % of Net Assets |
|--|---------------------------------|-------------------|-----------------|--|-----------------------------------|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |                                 |                   |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |                                   |              |                 |
| Common and Preferred Stocks - 100.36% (continued)  |                                 |                   |                 | Common and Preferred Stocks - 100.36% (continued)  |                                   |              |                 |
| Switzerland (continued)  |                                 |                   |                 | United Kingdom (continued)   |                                   |              |                 |
| CHF 133  | Schindler Holding AG            | 40,719            | 0.01            | GBP 72,566   | GlaxoSmithKline PLC               | 1,422,896    | 0.29            |
| CHF 258  | Schindler Holding AG            | 75,473            | 0.02            | GBP 2,443  | Halma PLC                         | 90,852       | 0.02            |
| CHF 88   | SGS SA                          | 271,707           | 0.06            | GBP 1,993  | Hargreaves Lansdown PLC           | 43,749       | 0.01            |
| EUR 2,767  | Siemens Energy AG               | 83,413            | 0.02            | GBP 136,636  | HSBC Holdings PLC                 | 787,678      | 0.16            |
| CHF 965  | Sika AG                         | 315,803           | 0.06            | GBP 6,056  | Imperial Brands PLC               | 130,260      | 0.03            |
| CHF 764  | Sonova Holding AG               | 287,631           | 0.06            | GBP 22,050   | Informa PLC                       | 152,792      | 0.03            |
| EUR 9,471  | STMicroelectronics NV           | 343,745           | 0.07            | GBP 2,188  | InterContinental Hotels Group PLC | 145,388      | 0.03            |
| CHF 66   | Straumann Holding AG            | 105,317           | 0.02            | GBP 2,438  | Intertek Group PLC                | 186,249      | 0.04            |
| CHF 262  | Swatch Group AG                 | 89,965            | 0.02            | GBP 21,804   | J Sainsbury PLC                   | 81,869       | 0.02            |
| CHF 309  | Swatch Group AG                 | 20,408            | 0.00            | GBP 3,234  | JD Sports Fashion PLC             | 41,057       | 0.01            |
| CHF 442  | Swiss Life Holding AG           | 214,987           | 0.04            | GBP 2,384  | Johnson Matthey PLC               | 101,206      | 0.02            |
| CHF 570  | Swiss Prime Site AG             | 56,608            | 0.01            | GBP 24,343   | Kingfisher PLC                    | 122,576      | 0.03            |
| CHF 4,276  | Swiss Re AG                     | 386,175           | 0.08            | GBP 1,949  | Land Securities Group PLC REIT    | 18,185       | 0.00            |
| CHF 243  | Swisscom AG                     | 138,857           | 0.03            | GBP 83,554   | Legal & General Group PLC         | 297,337      | 0.06            |
| USD 2,472  | TE Connectivity Ltd             | 334,239           | 0.07            | USD 1,400  | Liberty Global PLC                | 38,024       | 0.01            |
| CHF 404  | Temenos AG                      | 64,948            | 0.01            | USD 1,903  | Liberty Global PLC                | 51,457       | 0.01            |
| CHF 48,979   | UBS Group AG                    | 750,303           | 0.15            | GBP 940,350  | Lloyds Banking Group PLC          | 606,525      | 0.12            |
| CHF 1,001  | Vifor Pharma AG                 | 129,680           | 0.03            | GBP 4,483  | London Stock Exchange Group PLC   | 493,585      | 0.10            |
| CHF 2,007  | Zurich Insurance Group AG       | 805,970           | 0.17            | GBP 15,232   | M&G PLC                           | 48,166       | 0.01            |
| <b>Total Switzerland</b>   |                                 | <b>19,317,277</b> | <b>3.98</b>     | GBP 45,197   | Melrose Industries PLC            | 96,840       | 0.02            |
| United Kingdom   |                                 |                   |                 | GBP 49,258   | National Grid PLC                 | 626,581      | 0.13            |
| GBP 12,591   | 3i Group PLC                    | 204,030           | 0.04            | GBP 1,778  | Next PLC                          | 192,961      | 0.04            |
| GBP 1,554  | Admiral Group PLC               | 67,495            | 0.01            | GBP 2,832  | Ocado Group PLC                   | 78,363       | 0.02            |
| USD 21,496   | AMCOR PLC                       | 246,344           | 0.05            | GBP 3,636  | Pearson PLC                       | 41,691       | 0.01            |
| GBP 11,422   | Anglo American PLC              | 453,250           | 0.09            | USD 1,900  | Pentair PLC                       | 128,231      | 0.03            |
| USD 1,365  | Aon PLC                         | 325,907           | 0.07            | GBP 1,797  | Persimmon PLC                     | 73,431       | 0.02            |
| USD 3,609  | Aptiv PLC                       | 567,804           | 0.12            | GBP 3,871  | Phoenix Group Holdings PLC        | 36,171       | 0.01            |
| GBP 6,347  | Ashtead Group PLC               | 470,319           | 0.10            | GBP 18,374   | Prudential PLC                    | 348,632      | 0.07            |
| GBP 5,332  | Associated British Foods PLC    | 163,228           | 0.03            | GBP 9,518  | Reckitt Benckiser Group PLC       | 841,119      | 0.17            |
| GBP 18,170   | AstraZeneca PLC                 | 2,179,515         | 0.45            | GBP 27,438   | RELX PLC                          | 727,382      | 0.15            |
| GBP 3,259  | Auto Trader Group PLC           | 28,517            | 0.01            | GBP 26,354   | Rentokil Initial PLC              | 180,213      | 0.04            |
| GBP 738  | AVEVA Group PLC                 | 37,803            | 0.01            | AUD 2,724  | Rio Tinto Ltd                     | 258,984      | 0.05            |
| GBP 55,330   | Aviva PLC                       | 310,252           | 0.06            | GBP 7,235  | Rio Tinto PLC                     | 594,590      | 0.12            |
| GBP 150,498  | Barclays PLC                    | 355,768           | 0.07            | GBP 46,411   | Rolls-Royce Holdings PLC          | 63,422       | 0.01            |
| GBP 12,592   | Barratt Developments PLC        | 120,932           | 0.02            | GBP 70,844   | Royal Bank of Scotland Group PLC  | 198,867      | 0.04            |
| GBP 1,362  | Berkeley Group Holdings PLC     | 86,457            | 0.02            | GBP 16,404   | Sage Group PLC                    | 155,049      | 0.03            |
| GBP 133,434  | BP PLC                          | 580,647           | 0.12            | GBP 1,556  | Schroders PLC                     | 75,513       | 0.02            |
| GBP 15,482   | British American Tobacco PLC    | 598,853           | 0.12            | GBP 16,998   | Segro PLC REIT                    | 257,009      | 0.05            |
| GBP 11,175   | British Land Co PLC REIT        | 76,401            | 0.02            | GBP 1,684  | Severn Trent PLC                  | 58,182       | 0.01            |
| GBP 124,586  | BT Group PLC                    | 333,892           | 0.07            | GBP 4,107  | Smith & Nephew PLC                | 88,650       | 0.02            |
| GBP 2,175  | Bunzl PLC                       | 71,781            | 0.01            | GBP 8,393  | Smiths Group PLC                  | 184,353      | 0.04            |
| GBP 5,973  | Burberry Group PLC              | 170,474           | 0.03            | GBP 1,035  | Spirax-Sarco Engineering PLC      | 194,667      | 0.04            |
| EUR 14,558   | CNH Industrial NV               | 240,406           | 0.05            | GBP 14,572   | SSE PLC                           | 302,058      | 0.06            |
| USD 2,960  | Coca-Cola European Partners PLC | 175,587           | 0.04            | GBP 7,910  | St James's Place PLC              | 161,396      | 0.03            |
| GBP 12,520   | Compass Group PLC               | 263,241           | 0.05            | GBP 33,385   | Standard Chartered PLC            | 212,612      | 0.04            |
| GBP 1,730  | Croda International PLC         | 176,089           | 0.04            | GBP 28,383   | Standard Life Aberdeen PLC        | 106,258      | 0.02            |
| GBP 31,808   | Diageo PLC                      | 1,520,804         | 0.31            | GBP 41,897   | Taylor Wimpey PLC                 | 91,998       | 0.02            |
| GBP 6,695  | Direct Line Insurance Group PLC | 26,359            | 0.01            | GBP 106,434  | Tesco PLC                         | 327,811      | 0.07            |
| GBP 4,639  | Evrax PLC                       | 37,939            | 0.01            | GBP 17,970   | Unilever PLC                      | 1,050,207    | 0.22            |
| GBP 5,109  | Experian PLC                    | 196,631           | 0.04            | GBP 8,279  | United Utilities Group PLC        | 111,442      | 0.02            |
| GBP 3,183  | Ferguson PLC                    | 441,914           | 0.09            |  |                                   |              |                 |



## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description                              | Market Value | % of Net Assets | Quantity   | Description                        | Market Value | % of Net Assets |
|--|--|--------------|-----------------|--|------------------------------------|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |                                    |              |                 |
| Common and Preferred Stocks - 100.36% (continued)  |  |              |                 | Common and Preferred Stocks - 100.36% (continued)  |                                    |              |                 |
| United Kingdom (continued)   |  |              |                 | United States (continued)  |                                    |              |                 |
| GBP 362,987  | Vodafone Group PLC                       | 608,458      | 0.13            | USD 14,373   | Annaly Capital Management Inc REIT | 127,632      | 0.03            |
| GBP 2,527  | Whitbread PLC                            | 108,987      | 0.02            | USD 1,202  | ANSYS Inc                          | 417,166      | 0.09            |
| GBP 29,679   | Wm Morrison Supermarkets PLC             | 101,147      | 0.02            | USD 2,108  | Anthem Inc                         | 804,834      | 0.17            |
| GBP 13,484   | WPP PLC                                  | 181,469      | 0.04            | USD 1,106  | AO Smith Corp                      | 79,698       | 0.02            |
| Total United Kingdom   |  | 24,253,234   | 4.99            | USD 400  | Apollo Global Management Inc       | 24,880       | 0.01            |
| United States  |  |              |                 | USD 85,088   | Apple Inc                          | 11,653,652   | 2.40            |
| USD 400  | 10X Genomics Inc                         | 78,328       | 0.02            | USD 12,363   | Applied Materials Inc              | 1,760,491    | 0.36            |
| USD 8,237  | 3M Co                                    | 1,636,115    | 0.34            | USD 907  | Aramark                            | 33,786       | 0.01            |
| USD 9,081  | Abbott Laboratories                      | 1,052,760    | 0.22            | USD 8,113  | Archer-Daniels-Midland Co          | 491,648      | 0.10            |
| USD 9,146  | AbbVie Inc                               | 1,030,205    | 0.21            | USD 501  | Arista Networks Inc                | 181,517      | 0.04            |
| USD 301  | ABIOMED Inc                              | 93,945       | 0.02            | USD 602  | Arrow Electronics Inc              | 68,526       | 0.01            |
| USD 5,522  | Activision Blizzard Inc                  | 527,020      | 0.11            | USD 1,507  | Arthur J Gallagher & Co            | 211,101      | 0.04            |
| USD 6,519  | Adobe Inc                                | 3,817,787    | 0.79            | USD 501  | Assurant Inc                       | 78,246       | 0.02            |
| USD 402  | Advance Auto Parts Inc                   | 82,466       | 0.02            | USD 49,196   | AT&T Inc                           | 1,415,861    | 0.29            |
| USD 7,101  | Advanced Micro Devices Inc               | 666,997      | 0.14            | USD 1,102  | Athene Holding Ltd                 | 74,385       | 0.02            |
| USD 3,526  | AES Corp                                 | 91,923       | 0.02            | USD 1,104  | Atmos Energy Corp                  | 106,105      | 0.02            |
| USD 6,125  | Aflac Inc                                | 328,667      | 0.07            | USD 3,013  | Autodesk Inc                       | 879,495      | 0.18            |
| USD 4,522  | Agilent Technologies Inc                 | 668,397      | 0.14            | USD 5,811  | Automatic Data Processing Inc      | 1,154,181    | 0.24            |
| USD 1,902  | AGNC Investment Corp REIT                | 32,125       | 0.01            | USD 150  | AutoZone Inc                       | 223,833      | 0.05            |
| USD 1,506  | Air Products & Chemicals Inc             | 433,246      | 0.09            | USD 200  | Avalara Inc                        | 32,360       | 0.01            |
| USD 200  | Airbnb Inc                               | 30,628       | 0.01            | USD 727  | AvalonBay Communities Inc REIT     | 151,718      | 0.03            |
| USD 1,006  | Akamai Technologies Inc                  | 117,300      | 0.02            | USD 3,000  | Avantor Inc                        | 106,530      | 0.02            |
| USD 987  | Albemarle Corp                           | 166,270      | 0.03            | USD 703  | Avery Dennison Corp                | 147,799      | 0.03            |
| USD 703  | Alexandria Real Estate Equities Inc REIT | 127,904      | 0.03            | USD 7,407  | Baker Hughes a GE Co               | 169,398      | 0.03            |
| USD 2,004  | Alexion Pharmaceuticals Inc              | 368,155      | 0.08            | USD 2,004  | Ball Corp                          | 162,364      | 0.03            |
| USD 502  | Align Technology Inc                     | 306,722      | 0.06            | USD 66,077   | Bank of America Corp               | 2,724,355    | 0.56            |
| USD 100  | Alleghany Corp                           | 66,707       | 0.01            | USD 11,319   | Bank of New York Mellon Corp       | 579,872      | 0.12            |
| USD 3,509  | Alliant Energy Corp                      | 195,662      | 0.04            | USD 4,554  | Baxter International Inc           | 366,597      | 0.08            |
| USD 2,212  | Allstate Corp                            | 288,533      | 0.06            | USD 1,537  | Becton Dickinson and Co            | 373,783      | 0.08            |
| USD 2,814  | Ally Financial Inc                       | 140,250      | 0.03            | USD 9,534  | Berkshire Hathaway Inc             | 2,649,689    | 0.55            |
| USD 1,001  | Alnylam Pharmaceuticals Inc              | 169,690      | 0.03            | USD 3,264  | Best Buy Co Inc                    | 375,295      | 0.08            |
| USD 1,486  | Alphabet Inc                             | 3,724,392    | 0.77            | USD 2,048  | Biogen Inc                         | 709,161      | 0.15            |
| USD 1,501  | Alphabet Inc                             | 3,665,127    | 0.75            | USD 1,147  | BioMarin Pharmaceutical Inc        | 95,706       | 0.02            |
| USD 700  | Altice USA Inc                           | 23,898       | 0.00            | USD 100  | Bio-Rad Laboratories Inc           | 64,429       | 0.01            |
| USD 12,956   | Altria Group Inc                         | 617,742      | 0.13            | USD 300  | Bio-Techne Corp                    | 135,078      | 0.03            |
| USD 2,921  | Amazon.com Inc                           | 10,048,707   | 2.07            | USD 1,300  | Black Knight Inc                   | 101,374      | 0.02            |
| USD 101  | AMERCO                                   | 59,529       | 0.01            | USD 2,107  | BlackRock Inc                      | 1,843,562    | 0.38            |
| USD 2,308  | Ameren Corp                              | 184,732      | 0.04            | USD 2,500  | Blackstone Group Inc               | 242,850      | 0.05            |
| USD 3,515  | American Electric Power Co Inc           | 297,334      | 0.06            | USD 301  | Booking Holdings Inc               | 658,615      | 0.14            |
| USD 9,243  | American Express Co                      | 1,527,221    | 0.31            | USD 900  | Booz Allen Hamilton Holdings Corp  | 76,662       | 0.02            |
| USD 503  | American Financial Group Inc             | 62,734       | 0.01            | USD 1,505  | BorgWarner Inc                     | 73,053       | 0.01            |
| USD 7,793  | American International Group Inc         | 370,947      | 0.08            | USD 905  | Boston Properties Inc REIT         | 103,704      | 0.02            |
| USD 6,026  | American Tower Corp REIT                 | 1,627,864    | 0.34            | USD 9,674  | Boston Scientific Corp             | 413,660      | 0.09            |
| USD 1,207  | American Water Works Co Inc              | 186,035      | 0.04            | USD 16,377   | Bristol-Myers Squibb Co            | 1,094,311    | 0.23            |
| USD 1,065  | Ameriprise Financial Inc                 | 265,057      | 0.05            | USD 3,498  | Broadcom Inc                       | 1,667,986    | 0.34            |
| USD 1,104  | AmerisourceBergen Corp                   | 126,397      | 0.03            | USD 804  | Broadridge Financial Solutions Inc | 129,870      | 0.03            |
| USD 1,106  | AMETEK Inc                               | 147,651      | 0.03            | CAD 800  | Brookfield Renewable Corp          | 33,646       | 0.01            |
| USD 7,920  | Amgen Inc                                | 1,930,500    | 0.40            | USD 1,600  | Brown & Brown Inc                  | 85,024       | 0.02            |
| USD 4,420  | Amphenol Corp                            | 302,372      | 0.06            | USD 4,409  | Brown-Forman Corp                  | 330,410      | 0.07            |
| USD 2,098  | Analog Devices Inc                       | 361,192      | 0.07            | USD 2,109  | Bunge Ltd                          | 164,818      | 0.03            |
|  |  |              |                 | USD 500  | Burlington Stores Inc              | 160,995      | 0.03            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description                                  | Market Value | % of Net Assets | Quantity   | Description                          | Market Value | % of Net Assets |
|--|--|--------------|-----------------|--|--------------------------------------|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |                                      |              |                 |
| Common and Preferred Stocks - 100.36% (continued)  |  |              |                 | Common and Preferred Stocks - 100.36% (continued)  |                                      |              |                 |
| United States (continued)  |  |              |                 | United States (continued)  |                                      |              |                 |
| USD 50   | Cable One Inc                                | 95,641       | 0.02            | USD 1,205  | Constellation Brands Inc             | 281,837      | 0.06            |
| USD 3,915  | Cadence Design Systems Inc                   | 535,650      | 0.11            | USD 302  | Cooper Cos Inc                       | 119,674      | 0.02            |
| USD 1,300  | Caesars Entertainment Inc                    | 134,875      | 0.03            | USD 1,602  | Copart Inc                           | 211,192      | 0.04            |
| USD 703  | Camden Property Trust REIT                   | 93,267       | 0.02            | USD 4,518  | Corning Inc                          | 184,786      | 0.04            |
| USD 2,411  | Campbell Soup Co                             | 109,917      | 0.02            | USD 5,367  | Corteva Inc                          | 238,026      | 0.05            |
| USD 1,687  | Capital One Financial Corp                   | 260,962      | 0.05            | USD 1,010  | CoStar Group Inc                     | 83,648       | 0.02            |
| USD 1,515  | Cardinal Health Inc                          | 86,491       | 0.02            | USD 3,808  | Costco Wholesale Corp                | 1,506,711    | 0.31            |
| USD 1,100  | Carlyle Group Inc                            | 51,128       | 0.01            | USD 500  | Coupa Software Inc                   | 131,055      | 0.03            |
| USD 1,205  | CarMax Inc                                   | 155,626      | 0.03            | USD 600  | Crowdstrike Holdings Inc             | 150,786      | 0.03            |
| USD 2,406  | Carnival Corp                                | 63,422       | 0.01            | USD 3,615  | Crown Castle International Corp REIT | 705,286      | 0.15            |
| USD 5,906  | Carrier Global Corp                          | 287,032      | 0.06            | USD 900  | Crown Holdings Inc                   | 91,989       | 0.02            |
| USD 200  | Carvana Co                                   | 60,364       | 0.01            | USD 16,887   | CSX Corp                             | 541,735      | 0.11            |
| USD 1,800  | Catalent Inc                                 | 194,616      | 0.04            | USD 2,110  | Cummins Inc                          | 514,439      | 0.11            |
| USD 3,835  | Caterpillar Inc                              | 834,611      | 0.17            | USD 8,921  | CVS Health Corp                      | 744,368      | 0.15            |
| USD 702  | Choe Global Markets Inc                      | 83,573       | 0.02            | USD 4,411  | Danaher Corp                         | 1,183,736    | 0.24            |
| USD 4,820  | CBRE Group Inc                               | 413,219      | 0.08            | USD 1,004  | Darden Restaurants Inc               | 146,574      | 0.03            |
| USD 1,305  | CDW Corp                                     | 227,918      | 0.05            | USD 1,000  | Datadog Inc                          | 104,080      | 0.02            |
| USD 905  | Celanese Corp                                | 137,198      | 0.03            | USD 505  | DaVita Inc                           | 60,817       | 0.01            |
| USD 4,174  | Centene Corp                                 | 304,410      | 0.06            | USD 2,109  | Deere & Co                           | 743,865      | 0.15            |
| USD 4,406  | CenterPoint Energy Inc                       | 108,035      | 0.02            | USD 1,692  | Dell Technologies                    | 168,642      | 0.03            |
| USD 600  | Ceridian Hcm Holding Inc                     | 57,552       | 0.01            | USD 1,807  | Delta Air Lines Inc                  | 78,171       | 0.02            |
| USD 4,540  | Cerner Corp                                  | 354,846      | 0.07            | USD 908  | DENTSPLY SIRONA Inc                  | 57,440       | 0.01            |
| USD 1,233  | CF Industries Holdings Inc                   | 63,438       | 0.01            | USD 5,000  | Devon Energy Corp                    | 145,950      | 0.03            |
| USD 1,905  | CH Robinson Worldwide Inc                    | 178,441      | 0.04            | USD 800  | DexCom Inc                           | 341,600      | 0.07            |
| USD 500  | Charles River Laboratories International Inc | 184,960      | 0.04            | USD 2,006  | Digital Realty Trust Inc REIT        | 301,823      | 0.06            |
| USD 12,290   | Charles Schwab Corp                          | 894,835      | 0.18            | USD 2,211  | Discover Financial Services          | 261,539      | 0.05            |
| USD 492  | Charter Communications Inc                   | 354,953      | 0.07            | USD 1,452  | Discovery Inc                        | 44,547       | 0.01            |
| USD 2,201  | Cheniere Energy Inc                          | 190,915      | 0.04            | USD 1,223  | Discovery Inc                        | 35,443       | 0.01            |
| USD 13,300   | Chevron Corp                                 | 1,393,042    | 0.29            | USD 516  | DISH Network Corp                    | 21,569       | 0.00            |
| USD 300  | Chewy Inc                                    | 23,913       | 0.00            | USD 1,300  | DocuSign Inc                         | 363,441      | 0.07            |
| USD 201  | Chipotle Mexican Grill Inc                   | 311,618      | 0.06            | USD 705  | Dollar General Corp                  | 152,555      | 0.03            |
| USD 1,905  | Church & Dwight Co Inc                       | 162,344      | 0.03            | USD 2,000  | Dollar Tree Inc                      | 199,000      | 0.04            |
| USD 4,809  | Cigna Corp                                   | 1,140,070    | 0.23            | USD 5,862  | Dominion Energy Inc                  | 431,267      | 0.09            |
| USD 1,448  | Cincinnati Financial Corp                    | 168,866      | 0.03            | USD 201  | Domino's Pizza Inc                   | 93,764       | 0.02            |
| USD 703  | Cintas Corp                                  | 268,546      | 0.06            | USD 1,305  | Dover Corp                           | 196,533      | 0.04            |
| USD 58,845   | Cisco Systems Inc                            | 3,118,785    | 0.64            | USD 5,300  | Dow Inc                              | 335,384      | 0.07            |
| USD 17,712   | Citigroup Inc                                | 1,253,124    | 0.26            | USD 3,006  | DR Horton Inc                        | 271,652      | 0.06            |
| USD 3,215  | Citizens Financial Group Inc                 | 147,472      | 0.03            | USD 1,000  | DraftKings Inc                       | 52,170       | 0.01            |
| USD 704  | Citrix Systems Inc                           | 82,558       | 0.02            | USD 1,000  | Dropbox Inc                          | 30,310       | 0.01            |
| USD 1,708  | Clorox Co                                    | 307,286      | 0.06            | USD 1,406  | DTE Energy Co                        | 182,218      | 0.04            |
| USD 1,500  | Cloudflare Inc                               | 158,760      | 0.03            | USD 6,556  | Duke Energy Corp                     | 647,208      | 0.13            |
| USD 3,110  | CME Group Inc                                | 661,435      | 0.14            | USD 3,112  | Duke Realty Corp REIT                | 147,353      | 0.03            |
| USD 4,012  | CMS Energy Corp                              | 237,029      | 0.05            | USD 3,909  | Dupont De Nemours Inc                | 302,596      | 0.06            |
| USD 55,922   | Coca-Cola Co                                 | 3,025,939    | 0.62            | USD 1,200  | Dynatrace Inc                        | 70,104       | 0.01            |
| USD 2,505  | Cognex Corp                                  | 210,545      | 0.04            | USD 1,104  | Eastman Chemical Co                  | 128,892      | 0.03            |
| USD 4,819  | Cognizant Technology Solutions Corp          | 333,764      | 0.07            | USD 2,915  | Eaton Corp PLC                       | 431,945      | 0.09            |
| USD 10,949   | Colgate-Palmolive Co                         | 890,701      | 0.18            | USD 5,931  | eBay Inc                             | 416,416      | 0.09            |
| USD 31,384   | Comcast Corp                                 | 1,789,516    | 0.37            | USD 3,501  | Ecolab Inc                           | 721,101      | 0.15            |
| USD 4,713  | Conagra Brands Inc                           | 171,459      | 0.04            | USD 2,910  | Edison International                 | 168,256      | 0.03            |
| USD 7,221  | ConocoPhillips                               | 439,759      | 0.09            | USD 8,518  | Edwards Lifesciences Corp            | 882,209      | 0.18            |
| USD 4,910  | Consolidated Edison Inc                      | 352,145      | 0.07            | USD 3,000  | Elanco Animal Health Inc             | 104,070      | 0.02            |
|  |  |              |                 | USD 2,109  | Electronic Arts Inc                  | 303,337      | 0.06            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description                                | Market Value | % of Net Assets | Quantity   | Description                            | Market Value | % of Net Assets |
|--|--|--------------|-----------------|--|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 |
| Common and Preferred Stocks - 100.36% (continued)  |  |              |                 | Common and Preferred Stocks - 100.36% (continued)  |  |              |                 |
| United States (continued)  |  |              |                 | United States (continued)  |  |              |                 |
| USD 5,602  | Eli Lilly & Co                             | 1,285,771    | 0.26            | USD 5,800  | General Motors Co                      | 343,186      | 0.07            |
| USD 4,312  | Emerson Electric Co                        | 414,987      | 0.09            | USD 1,007  | Genuine Parts Co                       | 127,355      | 0.03            |
| USD 700  | Enphase Energy Inc                         | 128,541      | 0.03            | USD 17,350   | Gilead Sciences Inc                    | 1,194,721    | 0.25            |
| USD 1,306  | Energy Corp                                | 130,208      | 0.03            | USD 1,999  | Global Payments Inc                    | 374,892      | 0.08            |
| USD 4,109  | EOG Resources Inc                          | 342,855      | 0.07            | USD 727  | Globe Life Inc                         | 69,247       | 0.01            |
| USD 400  | EPAM Systems Inc                           | 204,384      | 0.04            | USD 1,402  | GoDaddy Inc                            | 121,918      | 0.03            |
| USD 1,100  | Equifax Inc                                | 263,461      | 0.05            | USD 2,411  | Goldman Sachs Group Inc                | 915,047      | 0.19            |
| USD 1,250  | Equinix Inc REIT                           | 1,003,250    | 0.21            | USD 600  | Guidewire Software Inc                 | 67,632       | 0.01            |
| USD 2,600  | Equitable Holdings Inc                     | 79,170       | 0.02            | USD 5,428  | Halliburton Co                         | 125,495      | 0.03            |
| USD 400  | Equity LifeStyle Properties Inc REIT       | 29,724       | 0.01            | USD 3,307  | Hartford Financial Services Group Inc  | 204,935      | 0.04            |
| USD 2,812  | Equity Residential REIT                    | 216,524      | 0.04            | USD 1,805  | Hasbro Inc                             | 170,609      | 0.04            |
| USD 200  | Erie Indemnity Co                          | 38,670       | 0.01            | USD 3,708  | HCA Healthcare Inc                     | 766,592      | 0.16            |
| USD 1,500  | Essential Utilities Inc                    | 68,550       | 0.01            | USD 8,012  | Healthpeak Properties Inc REIT         | 266,719      | 0.05            |
| USD 502  | Essex Property Trust Inc REIT              | 150,605      | 0.03            | USD 600  | HEICO Corp                             | 83,652       | 0.02            |
| USD 1,607  | Estee Lauder Cos Inc                       | 511,155      | 0.11            | USD 1,300  | HEICO Corp                             | 161,434      | 0.03            |
| USD 900  | Etsy Inc                                   | 185,256      | 0.04            | USD 1,011  | Henry Schein Inc                       | 75,006       | 0.02            |
| USD 1,503  | Evergy Inc                                 | 90,826       | 0.02            | USD 1,104  | Hershey Co                             | 192,295      | 0.04            |
| USD 4,806  | Eversource Energy                          | 385,633      | 0.08            | USD 3,918  | Hess Corp                              | 342,120      | 0.07            |
| USD 1,500  | Exact Sciences Corp                        | 186,465      | 0.04            | USD 18,598   | Hewlett Packard Enterprise Co          | 271,159      | 0.06            |
| USD 5,282  | Exelon Corp                                | 234,045      | 0.05            | USD 2,506  | Hilton Worldwide Holdings Inc          | 302,274      | 0.06            |
| USD 529  | Expedia Group Inc                          | 86,603       | 0.02            | USD 3,565  | Hologic Inc                            | 237,857      | 0.05            |
| USD 2,411  | Expeditors International of Washington Inc | 305,233      | 0.06            | USD 14,543   | Home Depot Inc                         | 4,637,617    | 0.95            |
| USD 602  | Extra Space Storage Inc REIT               | 98,620       | 0.02            | USD 1,800  | Horizon Therapeutics Plc               | 168,552      | 0.03            |
| USD 29,239   | Exxon Mobil Corp                           | 1,844,396    | 0.38            | USD 4,509  | Hormel Foods Corp                      | 215,305      | 0.04            |
| USD 702  | F5 Networks Inc                            | 131,035      | 0.03            | USD 4,455  | Host Hotels & Resorts Inc REIT         | 76,136       | 0.02            |
| USD 8,153  | Facebook Inc                               | 2,834,880    | 0.58            | USD 5,182  | Howmet Aerospace Inc                   | 178,624      | 0.04            |
| USD 500  | FactSet Research Systems Inc               | 167,805      | 0.03            | USD 17,596   | HP Inc                                 | 531,223      | 0.11            |
| USD 200  | Fair Isaac Corp                            | 100,536      | 0.02            | USD 400  | HubSpot Inc                            | 233,088      | 0.05            |
| USD 8,320  | Fastenal Co                                | 432,640      | 0.09            | USD 905  | Humana Inc                             | 400,662      | 0.08            |
| USD 2,208  | FedEx Corp                                 | 658,713      | 0.14            | USD 14,629   | Huntington Bancshares Inc              | 208,756      | 0.04            |
| USD 965  | Fidelity National Financial                | 41,939       | 0.01            | USD 201  | IAC/InterActiveCorp                    | 30,988       | 0.01            |
| USD 5,360  | Fidelity National Information Services Inc | 759,351      | 0.16            | USD 702  | IDEX Corp                              | 154,475      | 0.03            |
| USD 2,224  | Fifth Third Bancorp                        | 85,024       | 0.02            | USD 1,203  | IDEXX Laboratories Inc                 | 759,755      | 0.16            |
| USD 1,205  | First Republic Bank                        | 225,540      | 0.05            | USD 2,411  | Illinois Tool Works Inc                | 539,003      | 0.11            |
| USD 3,106  | FirstEnergy Corp                           | 115,574      | 0.02            | USD 1,205  | Illumina Inc                           | 570,218      | 0.12            |
| USD 4,325  | Fiserv Inc                                 | 462,299      | 0.10            | USD 1,606  | Incyte Corp                            | 135,113      | 0.03            |
| USD 303  | FleetCor Technologies Inc                  | 77,586       | 0.02            | USD 3,400  | Ingersoll Rand Inc                     | 165,954      | 0.03            |
| USD 805  | FMC Corp                                   | 87,101       | 0.02            | USD 900  | Insulet Corp                           | 247,059      | 0.05            |
| USD 14,122   | Ford Motor Co                              | 209,853      | 0.04            | USD 54,977   | Intel Corp                             | 3,086,409    | 0.64            |
| USD 1,004  | Fortinet Inc                               | 239,143      | 0.05            | USD 4,027  | Intercontinental Exchange Inc          | 478,005      | 0.10            |
| USD 3,030  | Fortive Corp                               | 211,312      | 0.04            | USD 12,255   | International Business Machines Corp   | 1,796,460    | 0.37            |
| USD 2,005  | Fortune Brands Home & Security Inc         | 199,718      | 0.04            | USD 3,422  | International Flavors & Fragrances Inc | 511,247      | 0.11            |
| USD 3,273  | Fox Corp                                   | 121,526      | 0.02            | USD 3,412  | International Paper Co                 | 209,190      | 0.04            |
| USD 667  | Fox Corp                                   | 23,478       | 0.00            | USD 4,112  | Interpublic Group of Cos Inc           | 133,599      | 0.03            |
| USD 1,311  | Franklin Resources Inc                     | 41,939       | 0.01            | USD 3,715  | Intuit Inc                             | 1,820,982    | 0.37            |
| USD 703  | Gartner Inc                                | 170,267      | 0.03            | USD 1,002  | Intuitive Surgical Inc                 | 921,479      | 0.19            |
| USD 500  | Generac Holdings Inc                       | 207,575      | 0.04            | USD 2,545  | Invesco Ltd                            | 68,028       | 0.01            |
| USD 47,940   | General Electric Co                        | 645,272      | 0.13            | USD 1,905  | Invitation Homes Inc REIT              | 71,037       | 0.01            |
| USD 8,636  | General Mills Inc                          | 526,191      | 0.11            | USD 101  | IPG Photonics Corp                     | 21,288       | 0.00            |
|  |  |              |                 | USD 1,111  | IQVIA Holdings Inc                     | 269,218      | 0.06            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description                              | Market Value | % of Net Assets | Quantity   | Description                                | Market Value | % of Net Assets |
|--|--|--------------|-----------------|--|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 |
| Common and Preferred Stocks - 100.36% (continued)  |  |              |                 | Common and Preferred Stocks - 100.36% (continued)  |  |              |                 |
| United States (continued)  |  |              |                 | United States (continued)  |  |              |                 |
| USD 1,016  | Iron Mountain Inc REIT                   | 42,997       | 0.01            | USD 5,511  | Marvell Technology Inc                     | 321,457      | 0.07            |
| USD 503  | Jack Henry & Associates Inc              | 82,246       | 0.02            | USD 1,611  | Masco Corp                                 | 94,904       | 0.02            |
| USD 601  | JB Hunt Transport Services Inc           | 97,933       | 0.02            | USD 400  | Masimo Corp                                | 96,980       | 0.02            |
| USD 1,103  | JM Smucker Co                            | 142,916      | 0.03            | USD 6,028  | Mastercard Inc                             | 2,200,763    | 0.45            |
| USD 25,903   | JPMorgan Chase & Co                      | 4,028,953    | 0.83            | USD 717  | Match Group Inc                            | 115,616      | 0.02            |
| USD 3,213  | Juniper Networks Inc                     | 87,876       | 0.02            | USD 2,121  | Maxim Integrated Products Inc              | 223,469      | 0.05            |
| USD 1,303  | Kansas City Southern                     | 369,231      | 0.08            | USD 1,912  | McCormick & Co Inc                         | 168,868      | 0.03            |
| USD 3,715  | Kellogg Co                               | 238,986      | 0.05            | USD 6,323  | McDonald's Corp                            | 1,460,550    | 0.30            |
| USD 5,400  | Keurig Dr Pepper Inc                     | 190,296      | 0.04            | USD 1,184  | McKesson Corp                              | 226,428      | 0.05            |
| USD 6,034  | KeyCorp                                  | 124,602      | 0.03            | USD 2,300  | Medical Properties Trust Inc REIT          | 46,230       | 0.01            |
| USD 2,611  | Keysight Technologies Inc                | 403,165      | 0.08            | USD 14,140   | Merck & Co Inc                             | 1,099,668    | 0.23            |
| USD 4,709  | Kimberly-Clark Corp                      | 629,970      | 0.13            | USD 7,015  | MetLife Inc                                | 419,848      | 0.09            |
| USD 18,613   | Kinder Morgan Inc                        | 339,315      | 0.07            | USD 302  | Mettler-Toledo International Inc           | 418,373      | 0.09            |
| USD 3,500  | KKR & Co Inc                             | 207,340      | 0.04            | USD 2,415  | MGM Resorts International                  | 103,000      | 0.02            |
| USD 1,105  | KLA-Tencor Corp                          | 358,252      | 0.07            | USD 1,907  | Microchip Technology Inc                   | 285,554      | 0.06            |
| USD 902  | Knight-Swift Transportation Holdings Inc | 41,005       | 0.01            | USD 7,817  | Micron Technology Inc                      | 664,289      | 0.14            |
| USD 5,052  | Kraft Heinz Co                           | 206,021      | 0.04            | USD 96,986   | Microsoft Corp                             | 26,273,507   | 5.41            |
| USD 4,727  | Kroger Co                                | 181,091      | 0.04            | USD 704  | Mid-America Apartment Communities Inc REIT | 118,568      | 0.02            |
| USD 1,400  | L Brands Inc                             | 100,884      | 0.02            | USD 1,100  | Moderna Inc                                | 258,478      | 0.05            |
| USD 1,870  | L3Harris Technologies Inc                | 404,200      | 0.08            | USD 302  | Mohawk Industries Inc                      | 58,041       | 0.01            |
| USD 903  | Laboratory Corp of America Holdings      | 249,093      | 0.05            | USD 400  | Molina Healthcare Inc                      | 101,224      | 0.02            |
| USD 1,905  | Lam Research Corp                        | 1,239,583    | 0.26            | USD 2,805  | Molson Coors Brewing Co                    | 150,600      | 0.03            |
| USD 900  | Lamb Weston Holdings Inc                 | 72,594       | 0.01            | USD 10,348   | Mondelez International Inc                 | 646,129      | 0.13            |
| USD 2,113  | Las Vegas Sands Corp                     | 111,334      | 0.02            | USD 300  | MongoDB Inc                                | 108,456      | 0.02            |
| USD 601  | Lear Corp                                | 105,343      | 0.02            | USD 100  | Monolithic Power Systems Inc               | 37,345       | 0.01            |
| USD 905  | Leidos Holdings Inc                      | 91,496       | 0.02            | USD 1,606  | Monster Beverage Corp                      | 146,708      | 0.03            |
| USD 1,906  | Lennar Corp                              | 189,361      | 0.04            | USD 1,106  | Moody's Corp                               | 400,781      | 0.08            |
| USD 201  | Lennox International Inc                 | 70,511       | 0.01            | USD 19,191   | Morgan Stanley                             | 1,759,623    | 0.36            |
| USD 400  | Liberty Broadband Corp                   | 67,268       | 0.01            | USD 2,310  | Mosaic Co                                  | 73,712       | 0.02            |
| USD 756  | Liberty Broadband Corp                   | 131,287      | 0.03            | USD 1,102  | Nasdaq Inc                                 | 193,732      | 0.04            |
| USD 503  | Liberty Media Corp-Liberty Formula One   | 24,250       | 0.00            | USD 2,109  | NetApp Inc                                 | 172,558      | 0.04            |
| USD 205  | Liberty Media Corp-Liberty SiriusXM      | 9,549        | 0.00            | USD 3,713  | Netflix Inc                                | 1,961,244    | 0.40            |
| USD 431  | Liberty Media Corp-Liberty SiriusXM      | 19,994       | 0.00            | USD 700  | Neurocrine Biosciences Inc                 | 68,124       | 0.01            |
| USD 1,594  | Lincoln National Corp                    | 100,167      | 0.02            | USD 5,871  | Newell Brands Inc                          | 161,276      | 0.03            |
| USD 1,003  | Live Nation Entertainment Inc            | 87,853       | 0.02            | USD 5,707  | Newmont Goldcorp Corp                      | 361,710      | 0.07            |
| USD 2,412  | LKQ Corp                                 | 118,719      | 0.02            | USD 1,535  | News Corp                                  | 39,557       | 0.01            |
| USD 2,005  | Loews Corp                               | 109,573      | 0.02            | USD 26,512   | NextEra Energy Inc                         | 1,942,799    | 0.40            |
| USD 9,824  | Lowe's Cos Inc                           | 1,905,561    | 0.39            | USD 8,777  | NIKE Inc                                   | 1,355,959    | 0.28            |
| USD 5,917  | Lumen Technologies Inc                   | 80,412       | 0.02            | USD 3,911  | NiSource Inc                               | 95,820       | 0.02            |
| USD 1,500  | Lyft Inc                                 | 90,720       | 0.02            | USD 400  | Nordson Corp                               | 87,804       | 0.02            |
| USD 2,416  | LyondellBasell Industries NV             | 248,534      | 0.05            | USD 1,807  | Norfolk Southern Corp                      | 479,596      | 0.10            |
| USD 909  | M&T Bank Corp                            | 132,087      | 0.03            | USD 2,813  | Northern Trust Corp                        | 325,239      | 0.07            |
| USD 5,787  | Marathon Petroleum Corp                  | 349,651      | 0.07            | USD 3,419  | NortonLifeLock Inc                         | 93,065       | 0.02            |
| USD 100  | Markel Corp                              | 118,671      | 0.02            | USD 400  | Novavax Inc                                | 84,924       | 0.02            |
| USD 300  | MarketAxess Holdings Inc                 | 139,077      | 0.03            | USD 300  | NRG Energy Inc                             | 12,090       | 0.00            |
| USD 1,960  | Marriott International Inc               | 267,579      | 0.06            | USD 2,210  | Nucor Corp                                 | 212,005      | 0.04            |
| USD 7,017  | Marsh & McLennan Cos Inc                 | 987,152      | 0.20            | USD 8,334  | NVIDIA Corp                                | 6,668,033    | 1.37            |
| USD 502  | Martin Marietta Materials Inc            | 176,609      | 0.04            | USD 25   | NVR Inc                                    | 124,332      | 0.03            |
|  |  |              |                 | USD 6,630  | Occidental Petroleum Corp                  | 207,320      | 0.04            |
|  |  |              |                 | USD 1,700  | Okta Inc                                   | 415,956      | 0.09            |
|  |  |              |                 | USD 801  | Old Dominion Freight Line Inc              | 203,294      | 0.04            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description                         | Market Value | % of Net Assets | Quantity   | Description                       | Market Value | % of Net Assets |
|--|-------------------------------------|--------------|-----------------|--|-----------------------------------|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |                                     |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |                                   |              |                 |
| Common and Preferred Stocks - 100.36% (continued)  |                                     |              |                 | Common and Preferred Stocks - 100.36% (continued)  |                                   |              |                 |
| United States (continued)  |                                     |              |                 | United States (continued)  |                                   |              |                 |
| USD 1,800  | Omega Healthcare Investors Inc REIT | 65,322       | 0.01            | USD 400  | RingCentral Inc                   | 116,232      | 0.02            |
| USD 1,409  | Omnicom Group Inc                   | 112,706      | 0.02            | USD 1,504  | Robert Half International Inc     | 133,811      | 0.03            |
| USD 2,409  | On Semiconductor Corp               | 92,217       | 0.02            | USD 805  | Rockwell Automation Inc           | 230,246      | 0.05            |
| USD 3,312  | ONEOK Inc                           | 184,280      | 0.04            | USD 900  | Roku Inc                          | 413,325      | 0.09            |
| USD 13,092   | Oracle Corp                         | 1,019,081    | 0.21            | USD 1,685  | Rollins Inc                       | 57,627       | 0.01            |
| USD 201  | O'Reilly Automotive Inc             | 113,808      | 0.02            | USD 804  | Roper Technologies Inc            | 378,041      | 0.08            |
| USD 2,953  | Otis Worldwide Corp                 | 241,467      | 0.05            | USD 2,512  | Ross Stores Inc                   | 311,488      | 0.06            |
| USD 1,305  | Owens Corning                       | 127,759      | 0.03            | USD 1,752  | Royal Caribbean Cruises Ltd       | 149,411      | 0.03            |
| USD 2,589  | PACCAR Inc                          | 231,068      | 0.05            | USD 1,500  | Royalty Pharma PLC                | 61,485       | 0.01            |
| USD 801  | Packaging Corp of America           | 108,471      | 0.02            | USD 800  | RPM International Inc             | 70,944       | 0.01            |
| USD 1,500  | Palantir Technologies Inc           | 39,540       | 0.01            | USD 1,608  | S&P Global Inc                    | 660,004      | 0.14            |
| USD 302  | Palo Alto Networks Inc              | 112,057      | 0.02            | USD 9,325  | salesforce.com Inc                | 2,277,818    | 0.47            |
| USD 755  | Parker-Hannifin Corp                | 231,868      | 0.05            | USD 804  | SBA Communications Corp REIT      | 256,235      | 0.05            |
| USD 2,512  | Paychex Inc                         | 269,538      | 0.06            | USD 11,473   | Schlumberger Ltd                  | 367,251      | 0.08            |
| USD 300  | Paycom Software Inc                 | 109,041      | 0.02            | USD 1,302  | Seagen Inc                        | 205,560      | 0.04            |
| USD 7,533  | PayPal Holdings Inc                 | 2,195,719    | 0.45            | USD 1,006  | Sealed Air Corp                   | 59,606       | 0.01            |
| USD 700  | Peloton Interactive Inc             | 86,814       | 0.02            | USD 403  | SEI Investments Co                | 24,974       | 0.01            |
| USD 18,895   | PepsiCo Inc                         | 2,799,672    | 0.58            | USD 2,315  | Sempra Energy                     | 306,691      | 0.06            |
| USD 700  | PerkinElmer Inc                     | 108,087      | 0.02            | USD 1,607  | Sensata Technologies Holding PLC  | 93,158       | 0.02            |
| USD 20,213   | Pfizer Inc                          | 791,541      | 0.16            | USD 1,305  | ServiceNow Inc                    | 717,163      | 0.15            |
| USD 10,858   | Philip Morris International Inc     | 1,076,136    | 0.22            | USD 1,809  | Sherwin-Williams Co               | 492,862      | 0.10            |
| USD 3,211  | Phillips 66                         | 275,568      | 0.06            | USD 2,913  | Simon Property Group Inc REIT     | 380,088      | 0.08            |
| USD 1,705  | Pinnacle West Capital Corp          | 139,759      | 0.03            | USD 5,160  | Sirius XM Holdings Inc            | 33,746       | 0.01            |
| USD 3,700  | Pinterest Inc                       | 292,115      | 0.06            | USD 1,106  | Skyworks Solutions Inc            | 212,075      | 0.04            |
| USD 1,505  | Pioneer Natural Resources Co        | 244,593      | 0.05            | USD 2,991  | Slack Technologies Inc            | 132,501      | 0.03            |
| USD 2,900  | Plug Power Inc                      | 99,151       | 0.02            | USD 6,600  | Snap Inc                          | 449,724      | 0.09            |
| USD 2,874  | PNC Financial Services Group Inc    | 548,244      | 0.11            | USD 502  | Snap-on Inc                       | 112,162      | 0.02            |
| USD 500  | Pool Corp                           | 229,330      | 0.05            | USD 200  | Snowflake Inc                     | 48,360       | 0.01            |
| USD 700  | PPD Inc                             | 32,263       | 0.01            | USD 5,559  | Southern Co                       | 336,375      | 0.07            |
| USD 3,309  | PPG Industries Inc                  | 561,769      | 0.12            | USD 2,205  | Southwest Airlines Co             | 117,063      | 0.02            |
| USD 5,921  | PPL Corp                            | 165,610      | 0.03            | USD 1,205  | Splunk Inc                        | 174,219      | 0.04            |
| USD 1,909  | Principal Financial Group Inc       | 120,630      | 0.02            | USD 2,707  | Square Inc                        | 659,967      | 0.14            |
| USD 12,949   | Procter & Gamble Co                 | 1,747,209    | 0.36            | USD 806  | SS&C Technologies Holdings Inc    | 58,080       | 0.01            |
| USD 4,119  | Progressive Corp                    | 404,527      | 0.08            | USD 1,170  | Stanley Black & Decker Inc        | 239,838      | 0.05            |
| USD 10,050   | Prologis Inc REIT                   | 1,201,276    | 0.25            | USD 7,941  | Starbucks Corp                    | 887,883      | 0.18            |
| USD 3,111  | Prudential Financial Inc            | 318,784      | 0.07            | USD 5,046  | State Street Corp                 | 415,185      | 0.09            |
| USD 900  | Ptc Inc                             | 127,134      | 0.03            | USD 1,608  | Steel Dynamics Inc                | 95,837       | 0.02            |
| USD 7,216  | Public Service Enterprise Group Inc | 431,084      | 0.09            | USD 500  | Steris Plc                        | 103,150      | 0.02            |
| USD 603  | Public Storage REIT                 | 181,316      | 0.04            | USD 1,205  | Stryker Corp                      | 312,975      | 0.06            |
| USD 2,003  | PulteGroup Inc                      | 109,304      | 0.02            | USD 300  | Sun Communities Inc REIT          | 51,420       | 0.01            |
| USD 1,004  | Qorvo Inc                           | 196,433      | 0.04            | USD 800  | Sunrun Inc                        | 44,624       | 0.01            |
| USD 9,647  | QUALCOMM Inc                        | 1,378,846    | 0.28            | USD 302  | SVB Financial Group               | 168,042      | 0.03            |
| USD 1,903  | Quest Diagnostics Inc               | 251,139      | 0.05            | USD 4,258  | Synchrony Financial               | 206,598      | 0.04            |
| USD 1,257  | Raymond James Financial Inc         | 163,284      | 0.03            | USD 1,405  | Synopsys Inc                      | 387,485      | 0.08            |
| USD 2,806  | Realty Income Corp REIT             | 187,272      | 0.04            | USD 3,615  | Sysco Corp                        | 281,066      | 0.06            |
| USD 1,104  | Regency Centers Corp REIT           | 70,733       | 0.01            | USD 3,207  | T Rowe Price Group Inc            | 634,890      | 0.13            |
| USD 720  | Regeneron Pharmaceuticals Inc       | 402,149      | 0.08            | USD 703  | Take-Two Interactive Software Inc | 124,445      | 0.03            |
| USD 13,716   | Regions Financial Corp              | 276,789      | 0.06            | USD 6,820  | Target Corp                       | 1,648,667    | 0.34            |
| USD 602  | Reinsurance Group of America Inc    | 68,628       | 0.01            | USD 1,900  | Teladoc Health Inc                | 315,951      | 0.06            |
| USD 2,302  | Republic Services Inc               | 253,243      | 0.05            | USD 600  | Teledyne Technologies Inc         | 251,298      | 0.05            |
| USD 2,005  | ResMed Inc                          | 494,273      | 0.10            | USD 401  | Teleflex Inc                      | 161,118      | 0.03            |
|  |                                     |              |                 | USD 1,200  | Teradyne Inc                      | 160,752      | 0.03            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description                           | Market Value | % of Net Assets | Quantity   | Description                              | Market Value  | % of Net Assets |
|--|---------------------------------------|--------------|-----------------|--|--|---------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |                                       |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |               |                 |
| Common and Preferred Stocks - 100.36% (continued)  |                                       |              |                 | Common and Preferred Stocks - 100.36% (continued)  |  |               |                 |
| United States (continued)  |                                       |              |                 | United States (continued)  |  |               |                 |
| USD 5,130  | Tesla Inc                             | 3,486,861    | 0.72            | USD 400  | Wayfair Inc                              | 126,284       | 0.03            |
| USD 12,559   | Texas Instruments Inc                 | 2,415,096    | 0.50            | USD 2,242  | WEC Energy Group Inc                     | 199,426       | 0.04            |
| USD 3,407  | Thermo Fisher Scientific Inc          | 1,718,729    | 0.35            | USD 3,012  | Welltower Inc REIT                       | 250,297       | 0.05            |
| USD 8,346  | TJX Cos Inc                           | 562,687      | 0.12            | USD 1,000  | West Pharmaceutical Services Inc         | 359,100       | 0.07            |
| USD 4,271  | T-Mobile US Inc                       | 618,569      | 0.13            | USD 2,673  | Western Digital Corp                     | 190,237       | 0.04            |
| USD 1,604  | Tractor Supply Co                     | 298,440      | 0.06            | USD 2,720  | Western Union Co                         | 62,478        | 0.01            |
| USD 2,000  | Trade Desk Inc                        | 154,720      | 0.03            | USD 1,136  | Westinghouse Air Brake Technologies Corp | 93,493        | 0.02            |
| USD 200  | Tradeweb Markets Inc                  | 16,912       | 0.00            | USD 2,097  | WestRock Co                              | 111,602       | 0.02            |
| USD 503  | TransDigm Group Inc                   | 325,587      | 0.07            | USD 10,689   | Weyerhaeuser Co REIT                     | 367,915       | 0.08            |
| USD 1,606  | TransUnion                            | 176,355      | 0.04            | USD 402  | Whirlpool Corp                           | 87,644        | 0.02            |
| USD 1,810  | Travelers Cos Inc                     | 270,975      | 0.06            | USD 8,723  | Williams Cos Inc                         | 231,596       | 0.05            |
| USD 3,608  | Trimble Inc                           | 295,243      | 0.06            | USD 2,504  | Workday Inc                              | 597,805       | 0.12            |
| USD 11,215   | Truist Financial Corp                 | 622,432      | 0.13            | USD 800  | WP Carey Inc REIT                        | 59,696        | 0.01            |
| USD 800  | Twilio Inc                            | 315,328      | 0.06            | USD 1,228  | WR Berkley Corp                          | 91,400        | 0.02            |
| USD 5,510  | Twitter Inc                           | 379,143      | 0.08            | USD 603  | WW Grainger Inc                          | 264,114       | 0.05            |
| USD 400  | Tyler Technologies Inc                | 180,948      | 0.04            | USD 1,025  | Wynn Resorts Ltd                         | 125,357       | 0.03            |
| USD 2,805  | Tyson Foods Inc                       | 206,897      | 0.04            | USD 7,532  | Xcel Energy Inc                          | 496,208       | 0.10            |
| USD 6,400  | Uber Technologies Inc                 | 320,768      | 0.07            | USD 1,660  | Xilinx Inc                               | 240,102       | 0.05            |
| USD 1,909  | UDR Inc REIT                          | 93,503       | 0.02            | USD 201  | XPO Logistics Inc                        | 28,118        | 0.01            |
| USD 1,606  | UGI Corp                              | 74,374       | 0.02            | USD 2,711  | Xylem Inc                                | 325,212       | 0.07            |
| USD 302  | Ultra Salon Cosmetics & Fragrance Inc | 104,423      | 0.02            | USD 2,106  | Yum! Brands Inc                          | 242,253       | 0.05            |
| USD 4,725  | Union Pacific Corp                    | 1,039,169    | 0.21            | USD 700  | Zebra Technologies Corp                  | 370,643       | 0.08            |
| USD 5,022  | United Parcel Service Inc             | 1,044,425    | 0.21            | USD 1,100  | Zendesk Inc                              | 158,774       | 0.03            |
| USD 502  | United Rentals Inc                    | 160,143      | 0.03            | USD 602  | Zillow Group Inc                         | 73,576        | 0.02            |
| USD 6,518  | UnitedHealth Group Inc                | 2,610,068    | 0.54            | USD 200  | Zillow Group Inc                         | 24,506        | 0.00            |
| USD 302  | Universal Health Services Inc         | 44,222       | 0.01            | USD 903  | Zimmer Biomet Holdings Inc               | 145,220       | 0.03            |
| USD 10,125   | US Bancorp                            | 576,821      | 0.12            | USD 6,773  | Zoetis Inc                               | 1,262,216     | 0.26            |
| USD 501  | Vail Resorts Inc                      | 158,577      | 0.03            | USD 1,400  | Zoom Video Communications Inc            | 541,842       | 0.11            |
| USD 2,914  | Valero Energy Corp                    | 227,525      | 0.05            | USD 500  | Zscaler Inc                              | 108,030       | 0.02            |
| USD 503  | Veeva Systems Inc                     | 156,408      | 0.03            | <b>Total United States</b>   | <b>298,358,814</b>                       | <b>61.41</b>  |                 |
| USD 2,912  | Ventas Inc REIT                       | 166,275      | 0.03            | <b>Total Common and Preferred Stocks</b>   | <b>487,596,432</b>                       | <b>100.36</b> |                 |
| USD 1,202  | Vereit Inc                            | 55,208       | 0.01            | Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market       |  |               |                 |
| USD 802  | VeriSign Inc                          | 182,607      | 0.04            | <b>487,596,432</b>   | <b>100.36</b>                            |               |                 |
| USD 1,206  | Verisk Analytics Inc                  | 210,712      | 0.04            | Other transferable securities  |  |               |                 |
| USD 29,167   | Verizon Communications Inc            | 1,634,227    | 0.34            | Common and Preferred Stocks - 0.11%  |  |               |                 |
| USD 3,715  | Vertex Pharmaceuticals Inc            | 749,055      | 0.15            | Denmark  |  |               |                 |
| USD 4,719  | VF Corp                               | 387,147      | 0.08            | DKK 14,064   | Vestas Wind Systems AS                   | 549,054       | 0.11            |
| USD 4,987  | ViacomCBS Inc                         | 225,412      | 0.05            | <b>Total Denmark</b>   | <b>549,054</b>                           | <b>0.11</b>   |                 |
| USD 12,412   | Viatis Inc                            | 177,367      | 0.04            | Malta  |  |               |                 |
| USD 3,400  | Vici Properties Inc                   | 105,468      | 0.02            | EUR 307,267  | AZ. BGP Holding*                         | 0             | 0.00            |
| USD 11,668   | Visa Inc                              | 2,728,212    | 0.56            | <b>Total Malta</b>   | <b>0</b>                                 | <b>0.00</b>   |                 |
| USD 805  | Vistra Energy Corp                    | 14,933       | 0.00            | Portugal   |  |               |                 |
| USD 1,303  | VMware Inc                            | 208,441      | 0.04            | EUR 51,758   | Banco Espirito Santo SA*                 | 0             | 0.00            |
| USD 552  | Vornado Realty Trust REIT             | 25,762       | 0.01            | <b>Total Portugal</b>  | <b>0</b>                                 | <b>0.00</b>   |                 |
| USD 1,206  | Voya Financial Inc                    | 74,169       | 0.02            | <b>Total Common and Preferred Stocks</b>   | <b>549,054</b>                           | <b>0.11</b>   |                 |
| USD 1,204  | Vulcan Materials Co                   | 209,580      | 0.04            | <b>Total Other transferable securities</b>   | <b>549,054</b>                           | <b>0.11</b>   |                 |
| USD 5,231  | Walgreens Boots Alliance Inc          | 275,203      | 0.06            | <b>TOTAL INVESTMENTS</b>   | <b>488,145,486</b>                       | <b>100.47</b> |                 |
| USD 15,480   | Walt Disney Co                        | 2,720,920    | 0.56            |  |  |               |                 |
| USD 3,114  | Waste Management Inc                  | 436,303      | 0.09            |  |  |               |                 |
| USD 905  | Waters Corp                           | 312,777      | 0.06            |  |  |               |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

Derivatives

Forward Foreign Exchange Contracts Hedge – (0.68)%

| Description   | Counterparty                     | Amount Bought | Amount Sold | Unrealised Gain | % of Net Assets |
|---|----------------------------------|---------------|-------------|-----------------|-----------------|
| Bought EUR / Sold AUD, due 02/07/21                               | JPMorgan Chase Bank NA<br>London | 2,572,675     | 4,063,000   | 639             | 0.00            |
| Bought EUR / Sold CHF, due 02/07/21                               | JPMorgan Chase Bank NA<br>London | 5,060,550     | 5,539,000   | 8,991           | 0.01            |
| Bought EUR / Sold NOK, due 02/07/21                               | JPMorgan Chase Bank NA<br>London | 316,666       | 3,226,000   | 644             | 0.00            |
| Bought EUR / Sold NZD, due 02/07/21                               | JPMorgan Chase Bank NA<br>London | 119,527       | 201,000     | 1,299           | 0.00            |
| Bought EUR / Sold SEK, due 02/07/21                               | BNP Paribas SA                   | 233,212       | 2,365,000   | 27              | 0.00            |
| Bought EUR / Sold SEK, due 02/07/21                               | JPMorgan Chase Bank NA<br>London | 2,145,269     | 21,712,000  | 5,299           | 0.00            |
| Bought USD / Sold EUR, due 02/07/21                               | BNP Paribas SA                   | 3,391,000     | 2,771,811   | 103,908         | 0.02            |
| Total Unrealised Gain on Forward Foreign Exchange Contracts Hedge |                                  |               |             | 120,807         | 0.03            |

| Description   | Counterparty                     | Amount Bought | Amount Sold | Unrealised Loss | % of Net Assets |
|---|----------------------------------|---------------|-------------|-----------------|-----------------|
| Bought EUR / Sold AUD, due 02/07/21                               | BNP Paribas SA                   | 783,407       | 1,238,000   | (387)           | (0.00)          |
| Bought EUR / Sold CAD, due 02/07/21                               | BNP Paribas SA                   | 720,540       | 1,065,000   | (5,562)         | (0.00)          |
| Bought EUR / Sold CAD, due 02/07/21                               | JPMorgan Chase Bank NA<br>London | 4,377,029     | 6,460,000   | (26,108)        | (0.01)          |
| Bought EUR / Sold CHF, due 02/07/21                               | BNP Paribas SA                   | 136,437       | 150,000     | (476)           | (0.00)          |
| Bought EUR / Sold DKK, due 02/07/21                               | BNP Paribas SA                   | 123,406       | 918,000     | (52)            | (0.00)          |
| Bought EUR / Sold DKK, due 02/07/21                               | JPMorgan Chase Bank NA<br>London | 1,412,017     | 10,502,000  | (301)           | (0.00)          |
| Bought EUR / Sold GBP, due 02/07/21                               | BNP Paribas SA                   | 829,668       | 714,000     | (2,451)         | (0.00)          |
| Bought EUR / Sold GBP, due 02/07/21                               | Merrill Lynch International      | 6,418,751     | 5,517,000   | (9,460)         | (0.00)          |
| Bought EUR / Sold HKD, due 02/07/21                               | BNP Paribas SA                   | 76,676        | 728,000     | (2,814)         | (0.00)          |
| Bought EUR / Sold HKD, due 02/07/21                               | JPMorgan Chase Bank NA<br>London | 1,408,197     | 13,329,000  | (46,379)        | (0.01)          |
| Bought EUR / Sold ILS, due 02/07/21                               | JPMorgan Chase Bank NA<br>London | 95,763        | 380,000     | (3,052)         | (0.00)          |
| Bought EUR / Sold JPY, due 02/07/21                               | BNP Paribas SA                   | 197,118       | 26,373,000  | (3,853)         | (0.00)          |
| Bought EUR / Sold JPY, due 02/07/21                               | Goldman Sachs<br>International   | 5,008,510     | 670,924,000 | (105,310)       | (0.02)          |
| Bought EUR / Sold JPY, due 02/07/21                               | Merrill Lynch International      | 5,009,334     | 670,924,000 | (104,332)       | (0.02)          |
| Bought EUR / Sold SGD, due 02/07/21                               | JPMorgan Chase Bank NA<br>London | 597,937       | 965,000     | (8,806)         | (0.00)          |
| Bought EUR / Sold USD, due 02/07/21                               | Barclays Bank PLC                | 31,104,063    | 37,913,333  | (1,027,007)     | (0.21)          |
| Bought EUR / Sold USD, due 02/07/21                               | BNP Paribas SA                   | 31,090,982    | 37,913,333  | (1,042,519)     | (0.22)          |
| Bought EUR / Sold USD, due 02/07/21                               | Goldman Sachs<br>International   | 31,093,783    | 37,913,334  | (1,039,198)     | (0.22)          |
| Bought EUR / Sold USD, due 02/07/21                               | Westpac Banking<br>Corporation   | 466,757       | 571,000     | (17,472)        | (0.00)          |
| Total Unrealised Loss on Forward Foreign Exchange Contracts Hedge |                                  |               |             | (3,445,539)     | (0.71)          |
| Total Forward Foreign Exchange Contracts Hedge                    |                                  |               |             | (3,324,732)     | (0.68)          |

## Schedule of Investments *(continued)* as at 30 June 2021 (Expressed in US Dollar)

Derivatives *(continued)*

Forward Foreign Exchange Contracts Hedge – (0.68)% *(continued)*

Futures Contracts – 0.00%

| Description                          | Currency | Number of<br>Contracts | Commitment | Unrealised<br>Gain | % of<br>Net Assets |
|--------------------------------------|----------|------------------------|------------|--------------------|--------------------|
| S&P EMINI INDEX FUTURE, due 17/09/21 | USD      | 6                      | 1,286,580  | 9,841              | 0.00               |
| Unrealised Gain on Futures Contracts |          |                        | 1,286,580  | 9,841              | 0.00               |
| Total Futures Contracts              |          |                        | 1,286,580  | 9,841              | 0.00               |
| Other Net Assets/(Liabilities)       |          |                        |            | 1,025,437          | 0.21               |
| <b>TOTAL NET ASSETS</b>              |          |                        |            | <b>485,856,032</b> | <b>100.00</b>      |

The counterparty for futures contracts was Barclays Capital Inc. Collateral held for the futures contracts includes USD 60,917 held as cash at Barclays Capital Inc.

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



## Schedule of Investments

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description                                       | Market Value | % of Net Assets | Quantity  | Description                             | Market Value | % of Net Assets |
|--|---|--------------|-----------------|---|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market |   |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |   |              |                 |
| Corporate Bonds - 0.00%  |   |              |                 | Common and Preferred Stocks - 97.50% <i>(continued)</i>   |   |              |                 |
| India  |   |              |                 | Brazil <i>(continued)</i>   |   |              |                 |
| INR 151,003  | Britannia Industries Ltd, 5.500%, 03/06/24        | 2,040        | 0.00            | BRL 34,775  | Lojas Americanas SA—Preferred Stock     | 149,555      | 0.04            |
| <b>Total India</b>   |   |              |                 | BRL 34,206  | Lojas Renner SA                         | 301,510      | 0.09            |
| <b>Total Corporate Bonds</b>   |   |              |                 | BRL 125,368   | Magazine Luiza SA                       | 528,420      | 0.15            |
| Common and Preferred Stocks - 97.50%   |   |              |                 | BRL 38,633  | Natura & Co Holding SA                  | 436,848      | 0.12            |
| Argentina  |   |              |                 | BRL 19,717  | Notre Dame Intermedica Participacoes SA | 333,722      | 0.10            |
| USD 4,700  | Adecoagro SA                                      | 47,188       | 0.01            | BRL 28,800  | Petrobras Distribuidora SA              | 153,130      | 0.04            |
| USD 1,500  | Globant SA  | 328,770      | 0.10            | BRL 41,215  | Raia Drogasil SA                        | 202,960      | 0.06            |
| USD 8,000  | YPF SA—ADR  | 37,440       | 0.01            | BRL 13,700  | Rede D'Or Sao Luiz SA                   | 188,469      | 0.05            |
| <b>Total Argentina</b>   |   |              |                 | BRL 49,660  | Rumo SA                                 | 189,521      | 0.05            |
| Brazil   |   |              |                 | BRL 1   | Sul America SA                          | 7            | 0.00            |
| BRL 7,600  | Alpargatas SA                                     | 76,017       | 0.02            | BRL 28,605  | Suzano SA                               | 340,956      | 0.10            |
| BRL 200,035  | Ambev SA  | 680,490      | 0.19            | BRL 19,124  | Telefonica Brasil SA                    | 160,070      | 0.05            |
| BRL 17,400   | Atacadao SA                                       | 72,820       | 0.02            | BRL 38,266  | TIM SA/Brazil                           | 87,928       | 0.03            |
| BRL 9,873  | B2W Cia Digital                                   | 130,372      | 0.04            | BRL 21,600  | TOTVS SA                                | 162,069      | 0.05            |
| BRL 268,722  | B3 SA - Brasil Bolsa Balcao                       | 900,765      | 0.26            | BRL 24,800  | Ultrapar Participacoes SA               | 90,890       | 0.03            |
| BRL 53,173   | Banco Bradesco SA                                 | 231,645      | 0.07            | BRL 55,600  | Via Varejo SA                           | 174,960      | 0.05            |
| BRL 208,402  | Banco Bradesco SA—Preferred Stock                 | 1,068,622    | 0.30            | BRL 76,292  | WEG SA                                  | 512,227      | 0.15            |
| BRL 10,616   | Banco BTG Pactual SA                              | 258,236      | 0.07            | <b>Total Brazil</b>   |   |              |                 |
| BRL 32,600   | Banco do Brasil SA                                | 208,742      | 0.06            | 12,371,536 3.53   |   |              |                 |
| BRL 14,700   | Banco Inter SA                                    | 227,889      | 0.07            | Cayman Islands  |   |              |                 |
| BRL 14,200   | Banco Santander Brasil SA                         | 114,611      | 0.03            | USD 1,900   | Baozun Inc Spn—ADR                      | 67,336       | 0.02            |
| BRL 39,544   | BB Seguridade Participacoes SA                    | 182,043      | 0.05            | USD 1,900   | BeiGene Ltd—ADR                         | 652,061      | 0.19            |
| BRL 9,700  | Bradespar SA—Preferred Stock                      | 143,687      | 0.04            | HKD 134,000   | Bosideng International Holdings Ltd     | 95,765       | 0.03            |
| BRL 5,500  | Braskem SA—Preferred Stock                        | 65,272       | 0.02            | HKD 81,000  | China Hongqiao Group Ltd                | 109,727      | 0.03            |
| BRL 24,300   | BRF SA  | 132,351      | 0.04            | HKD 48,000  | China Yuhua Education Corp Ltd          | 43,452       | 0.01            |
| BRL 44,260   | CCR SA  | 118,636      | 0.03            | HKD 65,000  | Country Garden Services Holdings Co Ltd | 702,241      | 0.20            |
| BRL 10,600   | Centrais Eletricas Brasileiras SA                 | 91,195       | 0.03            | HKD 97,500  | Dali Foods Group Co Ltd                 | 58,130       | 0.02            |
| BRL 10,800   | Centrais Eletricas Brasileiras SA—Preferred Stock | 93,131       | 0.03            | USD 1,800   | Daqo New Energy Corp—ADR                | 117,036      | 0.03            |
| BRL 11,778   | Cia de Saneamento Basico do Estado de Sao Paulo   | 85,861       | 0.02            | HKD 70,000  | Greentown Service Group Co Ltd          | 108,707      | 0.03            |
| BRL 58,000   | Cia Energetica de Minas Gerais—Preferred Stock    | 140,207      | 0.04            | HKD 29,000  | Haitian International Holdings Ltd      | 97,278       | 0.03            |
| BRL 55,000   | Cia Paranaense de Energia—Preferred Stock         | 64,998       | 0.02            | USD 2,800   | Hutchison China MediTech Ltd—ADR        | 109,956      | 0.03            |
| BRL 26,399   | Cia Siderurgica Nacional SA                       | 231,432      | 0.07            | USD 2,600   | HUYA Inc—ADR                            | 45,890       | 0.01            |
| BRL 39,884   | Cosan SA Industria e Comercio                     | 190,444      | 0.05            | USD 10,500  | iQIYI Inc—ADR                           | 163,590      | 0.05            |
| BRL 7,800  | CPFL Energia SA                                   | 41,830       | 0.01            | HKD 51,000  | Lee & Man Paper Manufacturing Ltd       | 38,812       | 0.01            |
| BRL 7,000  | Energisa SA                                       | 65,008       | 0.02            | HKD 94,500  | Li Ning Co Ltd                          | 1,153,589    | 0.33            |
| BRL 9,206  | Engie Brasil Energia SA                           | 71,827       | 0.02            | USD 6,500   | Momo Inc—ADR                            | 99,515       | 0.03            |
| BRL 33,700   | Equatorial Energia SA                             | 166,557      | 0.05            | USD 15,800  | TAL Education Group—ADR                 | 398,634      | 0.11            |
| BRL 43,808   | Gerdau SA—Preferred Stock                         | 258,508      | 0.07            | USD 17,100  | Vipshop Holdings Ltd—ADR                | 343,368      | 0.10            |
| BRL 38,082   | Hapvida Participacoes e Investimentos SA          | 116,951      | 0.03            | USD 2,340   | Weibo Corp—ADR                          | 123,131      | 0.03            |
| BRL 16,448   | Hypera SA   | 112,989      | 0.03            | HKD 16,000  | Yihai International Holding Ltd         | 107,445      | 0.03            |
| BRL 203,370  | Itau Unibanco Holding SA—Preferred Stock          | 1,207,774    | 0.34            | <b>Total Cayman Islands</b>   |   |              |                 |
| BRL 169,100  | Itausa - Investimentos Itau SA—Preferred Stock    | 375,752      | 0.11            | 4,635,663 1.32  |   |              |                 |
| BRL 25,995   | Klabin SA   | 136,455      | 0.04            | Chile   |   |              |                 |
| BRL 23,143   | Localiza Rent a Car SA                            | 295,177      | 0.08            | CLP 1,601,068   | Banco de Chile                          | 159,401      | 0.05            |
|  |   |              |                 | CLP 1,921   | Banco de Credito e Inversiones SA       | 81,791       | 0.02            |
|  |   |              |                 | CLP 3,105,258   | Banco Santander Chile                   | 154,856      | 0.04            |
|  |   |              |                 | CLP 62,197  | Cencosud SA                             | 124,811      | 0.04            |
|  |   |              |                 | CLP 21,247  | Cencosud Shopping SA                    | 35,046       | 0.01            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description   | Market Value     | % of Net Assets | Quantity   | Description  | Market Value | % of Net Assets |
|--|---|------------------|-----------------|--|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |                  |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 |
| Common and Preferred Stocks - 97.50% (continued)   |   |                  |                 | Common and Preferred Stocks - 97.50% (continued)   |  |              |                 |
| Chile (continued)  |   |                  |                 | China (continued)  |  |              |                 |
| CLP 342,144  | Colbun SA   | 48,217           | 0.01            | CNY 18,200   | Bank of Ningbo Co Ltd                              | 109,777      | 0.03            |
| CLP 49,978   | Empresas CMPC SA                                      | 120,121          | 0.03            | CNY 27,690   | Bank of Shanghai Co Ltd                            | 35,144       | 0.01            |
| CLP 14,438   | Empresas COPEC SA                                     | 143,367          | 0.04            | CNY 63,390   | Baoshan Iron & Steel Co Ltd                        | 74,959       | 0.02            |
| CLP 1,089,114  | Enel Americas SA                                      | 161,248          | 0.05            | CNY 53,900   | BBMG Corp  | 22,441       | 0.01            |
| CLP 1,267,008  | Enel Chile SA   | 73,521           | 0.02            | HKD 76,000   | Beijing Capital International Airport Co Ltd       | 50,400       | 0.01            |
| CLP 27,367   | SACI Falabella  | 122,866          | 0.04            | CNY 3,900  | Beijing New Building Materials PLC                 | 23,693       | 0.01            |
| CLP 5,149  | Sociedad Quimica y Minera de Chile SA—Preferred Stock | 244,682          | 0.07            | CNY 4,100  | Beijing Shunxin Agriculture Co Ltd                 | 26,767       | 0.01            |
| <b>Total Chile</b>   |   | <b>1,469,927</b> | <b>0.42</b>     | CNY 69,400   | Beijing-Shanghai High Speed Railway Co Ltd         | 56,823       | 0.02            |
| China  |   |                  |                 | CNY 1,500  | BGI Genomics Co Ltd                                | 27,535       | 0.01            |
| USD 3,800  | 21Vianet Group Inc                                    | 87,210           | 0.02            | USD 6,900  | Bilibili Inc                                       | 840,696      | 0.24            |
| USD 3,900  | 360 Finance Inc                                       | 163,176          | 0.05            | CNY 76,000   | BOE Technology Group Co Ltd                        | 73,402       | 0.02            |
| CNY 22,500   | 360 Security Technology Inc                           | 42,521           | 0.01            | USD 2,200  | Burning Rock Biotech Ltd                           | 64,812       | 0.02            |
| HKD 56,400   | 3SBio Inc   | 69,721           | 0.02            | HKD 33,000   | BYD Co Ltd   | 986,705      | 0.28            |
| USD 1,100  | 51job Inc—ADR   | 85,547           | 0.02            | CNY 4,200  | BYD Co Ltd   | 163,167      | 0.05            |
| HKD 40,000   | AAC Technologies Holdings Inc                         | 299,259          | 0.09            | HKD 24,000   | BYD Electronic International Co Ltd                | 157,613      | 0.04            |
| CNY 7,200  | AECC Aviation Power Co Ltd                            | 59,275           | 0.02            | CNY 16,500   | By-health Co Ltd                                   | 84,021       | 0.02            |
| HKD 48,000   | Agile Group Holdings Ltd                              | 62,180           | 0.02            | CNY 22,200   | Caitong Securities Co Ltd                          | 36,044       | 0.01            |
| USD 2,400  | Agora Inc   | 100,704          | 0.03            | HKD 3,047  | CanSino Biologics Inc                              | 191,949      | 0.06            |
| HKD 968,000  | Agricultural Bank of China Ltd                        | 336,550          | 0.10            | HKD 329,600  | CGN Power Co Ltd                                   | 73,425       | 0.02            |
| CNY 220,500  | Agricultural Bank of China Ltd                        | 103,410          | 0.03            | CNY 1,200  | Changchun High & New Technology Industry Group Inc | 71,879       | 0.02            |
| CNY 14,681   | Aier Eye Hospital Group Co Ltd                        | 161,288          | 0.05            | CNY 72,100   | Changjiang Securities Co Ltd                       | 81,688       | 0.02            |
| HKD 82,000   | Air China Ltd   | 60,292           | 0.02            | CNY 5,300  | Chaozhou Three-Circle Group Co Ltd                 | 34,798       | 0.01            |
| HKD 15,000   | Akeso Inc   | 121,011          | 0.03            | CNY 28,600   | China Aerospace Times Electronics Co Ltd           | 33,289       | 0.01            |
| HKD 620,341  | Alibaba Group Holding Ltd                             | 17,573,739       | 5.01            | HKD 48,000   | China Aoyuan Group Ltd                             | 40,485       | 0.01            |
| HKD 18,000   | A-Living Services Co Ltd                              | 89,585           | 0.03            | HKD 116,000  | China Bohai Bank Co Ltd                            | 40,181       | 0.01            |
| HKD 160,000  | Aluminum Corp of China Ltd                            | 95,392           | 0.03            | HKD 353,700  | China Cinda Asset Management Co Ltd                | 67,407       | 0.02            |
| CNY 119,400  | Aluminum Corp of China Ltd                            | 97,947           | 0.03            | HKD 344,800  | China CITIC Bank Corp Ltd                          | 163,390      | 0.05            |
| HKD 61,500   | Anhui Conch Cement Co Ltd                             | 326,275          | 0.09            | HKD 114,000  | China Communications Services Corp Ltd             | 56,957       | 0.02            |
| CNY 12,000   | Anhui Conch Cement Co Ltd                             | 76,244           | 0.02            | HKD 62,700   | China Conch Venture Holdings Ltd                   | 264,014      | 0.08            |
| HKD 4,300  | Anhui Gujing Distillery Co Ltd                        | 59,523           | 0.02            | HKD 3,846,000  | China Construction Bank Corp                       | 3,025,948    | 0.86            |
| CNY 1,900  | Anhui Gujing Distillery Co Ltd                        | 70,432           | 0.02            | CNY 34,800   | China Construction Bank Corp                       | 35,819       | 0.01            |
| HKD 46,000   | ANTA Sports Products Ltd                              | 1,082,792        | 0.31            | CNY 12,100   | China CSSC Holdings Ltd                            | 30,920       | 0.01            |
| CNY 1,000  | Asymchem Laboratories Tianjin Co Ltd                  | 57,670           | 0.02            | HKD 24,000   | China East Education Holdings Ltd                  | 37,704       | 0.01            |
| USD 2,700  | Autohome Inc—ADR                                      | 172,692          | 0.05            | CNY 40,400   | China Eastern Airlines Corp Ltd                    | 31,765       | 0.01            |
| CNY 5,400  | AVIC Aircraft Co Ltd                                  | 21,965           | 0.01            | HKD 122,800  | China Everbright Bank Co Ltd                       | 50,127       | 0.01            |
| CNY 51,000   | Avic Capital Co Ltd                                   | 30,549           | 0.01            | CNY 120,500  | China Everbright Bank Co Ltd                       | 70,500       | 0.02            |
| CNY 2,200  | AVIC Jonhon Optronic Technology Co Ltd                | 26,907           | 0.01            | HKD 84,200   | China Evergrande Group                             | 109,724      | 0.03            |
| CNY 5,600  | AVIC Shenyang Aircraft Co Ltd                         | 52,266           | 0.01            | HKD 136,000  | China Feihe Ltd                                    | 293,511      | 0.08            |
| HKD 110,000  | AviChina Industry & Technology Co Ltd                 | 72,806           | 0.02            | CNY 10,660   | China Fortune Land Development Co Ltd              | 8,646        | 0.00            |
| USD 11,100   | Baidu Inc—ADR   | 2,263,290        | 0.65            | HKD 158,500  | China Galaxy Securities Co Ltd                     | 94,498       | 0.03            |
| CNY 70,900   | Bank of Beijing Co Ltd                                | 53,442           | 0.02            | CNY 13,700   | China Greatwall Technology Group Co Ltd            | 30,959       | 0.01            |
| CNY 5,900  | Bank of Chengdu Co Ltd                                | 11,543           | 0.00            | HKD 444,700  | China Huarong Asset Management Co Ltd              | 29,204       | 0.01            |
| HKD 3,238,000  | Bank of China Ltd                                     | 1,163,301        | 0.33            |  |  |              |                 |
| CNY 79,100   | Bank of China Ltd                                     | 37,708           | 0.01            |  |  |              |                 |
| HKD 291,600  | Bank of Communications Co Ltd                         | 196,006          | 0.06            |  |  |              |                 |
| CNY 135,200  | Bank of Communications Co Ltd                         | 102,538          | 0.03            |  |  |              |                 |
| CNY 13,800   | Bank of Hangzhou Co Ltd                               | 31,505           | 0.01            |  |  |              |                 |
| CNY 59,930   | Bank of Jiangsu Co Ltd                                | 65,859           | 0.02            |  |  |              |                 |
| CNY 19,900   | Bank of Nanjing Co Ltd                                | 32,403           | 0.01            |  |  |              |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description  | Market Value | % of Net Assets | Quantity   | Description                                     | Market Value | % of Net Assets |
|--|--|--------------|-----------------|--|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |              |                 |
| Common and Preferred Stocks - 97.50% (continued)   |  |              |                 | Common and Preferred Stocks - 97.50% (continued)   |   |              |                 |
| China (continued)  |  |              |                 | China (continued)  |   |              |                 |
| HKD 60,800   | China International Capital Corp Ltd                   | 163,629      | 0.05            | HKD 1,604,000  | China Tower Corp Ltd                            | 221,003      | 0.06            |
| CNY 4,500  | China International Travel Service Corp Ltd            | 209,020      | 0.06            | HKD 57,900   | China Vanke Co Ltd                              | 181,174      | 0.05            |
| CNY 13,716   | China Jushi Co Ltd                                     | 32,927       | 0.01            | CNY 29,700   | China Vanke Co Ltd                              | 109,453      | 0.03            |
| HKD 47,000   | China Lesso Group Holdings Ltd                         | 115,959      | 0.03            | CNY 60,613   | China Yangtze Power Co Ltd                      | 193,636      | 0.06            |
| HKD 309,000  | China Life Insurance Co Ltd                            | 612,760      | 0.17            | USD 4,500  | Chindata Group Holdings Ltd                     | 67,905       | 0.02            |
| CNY 11,600   | China Life Insurance Co Ltd                            | 60,847       | 0.02            | CNY 1,000  | Chongqing Brewery Co Ltd                        | 30,638       | 0.01            |
| HKD 15,600   | China Literature Ltd                                   | 173,459      | 0.05            | CNY 11,000   | Chongqing Changan Automobile Co Ltd             | 44,743       | 0.01            |
| HKD 128,000  | China Longyuan Power Group Corp Ltd                    | 220,535      | 0.06            | HKD 115,000  | Chongqing Rural Commercial Bank Co Ltd          | 45,462       | 0.01            |
| HKD 46,000   | China Medical System Holdings Ltd                      | 121,133      | 0.03            | CNY 3,100  | Chongqing Zhifei Biological Products Co Ltd     | 89,595       | 0.03            |
| HKD 24,000   | China Meidong Auto Holdings Ltd                        | 130,881      | 0.04            | HKD 206,966  | CIFI Holdings Group Co Ltd                      | 161,504      | 0.05            |
| HKD 138,000  | China Mengniu Dairy Co Ltd                             | 834,307      | 0.24            | HKD 83,500   | CITIC Securities Co Ltd                         | 209,453      | 0.06            |
| HKD 161,186  | China Merchants Bank Co Ltd                            | 1,375,068    | 0.39            | CNY 29,200   | CITIC Securities Co Ltd                         | 112,717      | 0.03            |
| CNY 48,600   | China Merchants Bank Co Ltd                            | 407,630      | 0.12            | CNY 5,400  | Contemporary Amperex Technology Co Ltd          | 446,988      | 0.13            |
| CNY 39,240   | China Merchants Energy Shipping Co Ltd                 | 28,060       | 0.01            | HKD 103,000  | COSCO SHIPPING Holdings Co Ltd                  | 259,428      | 0.07            |
| CNY 15,470   | China Merchants Securities Co Ltd                      | 45,542       | 0.01            | CNY 20,332   | COSCO SHIPPING Holdings Co Ltd                  | 96,108       | 0.03            |
| CNY 24,726   | China Merchants Shekou Industrial Zone Holdings Co Ltd | 41,906       | 0.01            | HKD 290,399  | Country Garden Holdings Co Ltd                  | 325,331      | 0.09            |
| HKD 310,260  | China Minsheng Banking Corp Ltd                        | 148,621      | 0.04            | CNY 9,300  | CSC Financial Co Ltd                            | 45,242       | 0.01            |
| CNY 115,822  | China Minsheng Banking Corp Ltd                        | 79,057       | 0.02            | HKD 400,000  | CSPC Pharmaceutical Group Ltd                   | 578,945      | 0.16            |
| HKD 144,000  | China Molybdenum Co Ltd                                | 85,482       | 0.02            | USD 3,000  | Dada Nexus Ltd                                  | 87,030       | 0.02            |
| CNY 47,100   | China Molybdenum Co Ltd                                | 37,617       | 0.01            | CNY 2,880  | DaShenLin Pharmaceutical Group Co Ltd           | 22,783       | 0.01            |
| HKD 148,000  | China National Building Material Co Ltd                | 173,807      | 0.05            | HKD 114,000  | Dongfeng Motor Group Co Ltd                     | 102,464      | 0.03            |
| CNY 8,900  | China Northern Rare Earth Group High-Tech Co Ltd       | 28,515       | 0.01            | CNY 46,000   | Dongxing Securities Co Ltd                      | 77,819       | 0.02            |
| HKD 66,000   | China Oilfield Services Ltd                            | 59,151       | 0.02            | USD 4,300  | DouYu International Holdings Ltd                | 29,412       | 0.01            |
| HKD 97,600   | China Pacific Insurance Group Co Ltd                   | 307,284      | 0.09            | CNY 24,535   | East Money Information Co Ltd                   | 124,520      | 0.04            |
| CNY 18,900   | China Pacific Insurance Group Co Ltd                   | 84,746       | 0.02            | CNY 1,800  | Ecovacs Robotics Co Ltd                         | 63,543       | 0.02            |
| HKD 1,074,000  | China Petroleum & Chemical Corp                        | 543,510      | 0.15            | HKD 34,200   | ENN Energy Holdings Ltd                         | 650,896      | 0.19            |
| CNY 175,591  | China Petroleum & Chemical Corp                        | 118,495      | 0.03            | CNY 5,683  | Eve Energy Co Ltd                               | 91,417       | 0.03            |
| HKD 107,000  | China Railway Group Ltd                                | 55,802       | 0.02            | HKD 30,000   | Ever Sunshine Lifestyle Services Group Ltd      | 74,480       | 0.02            |
| CNY 73,500   | China Railway Group Ltd                                | 59,611       | 0.02            | CNY 19,100   | Everbright Securities Co Ltd                    | 52,888       | 0.01            |
| HKD 10,000   | China Resources Mixc Lifestyle Services Ltd            | 68,441       | 0.02            | CNY 2,600  | Fiberhome Telecommunication Technologies Co Ltd | 7,497        | 0.00            |
| HKD 67,000   | China Resources Pharmaceutical Group Ltd               | 41,757       | 0.01            | HKD 23,000   | Flat Glass Group Co Ltd                         | 94,774       | 0.03            |
| CNY 7,200  | China Resources Sanjiu Medical & Pharmaceutical Co Ltd | 29,810       | 0.01            | CNY 31,475   | Focus Media Information Technology Co Ltd       | 45,842       | 0.01            |
| HKD 129,000  | China Shenhua Energy Co Ltd                            | 252,822      | 0.07            | CNY 8,201  | Foshan Haitian Flavouring & Food Co Ltd         | 163,681      | 0.05            |
| CNY 16,900   | China Shenhua Energy Co Ltd                            | 51,060       | 0.01            | HKD 106,704  | Fosun International Ltd                         | 153,615      | 0.04            |
| CNY 48,900   | China Shipbuilding Industry Co Ltd                     | 31,183       | 0.01            | CNY 11,200   | Founder Securities Co Ltd                       | 16,226       | 0.00            |
| CNY 21,400   | China South Publishing & Media Group Co Ltd            | 29,214       | 0.01            | CNY 11,800   | Foxconn Industrial Internet Co Ltd              | 22,665       | 0.01            |
| HKD 60,000   | China Southern Airlines Co Ltd                         | 37,240       | 0.01            | CNY 1,100  | Fu Jian Anjoy Foods Co Ltd                      | 43,248       | 0.01            |
| CNY 44,000   | China Southern Airlines Co Ltd                         | 40,998       | 0.01            | HKD 24,900   | Fuyao Glass Industry Group Co Ltd               | 175,387      | 0.05            |
| CNY 130,600  | China State Construction Engineering Corp Ltd          | 93,995       | 0.03            | CNY 4,100  | Fuyao Glass Industry Group Co Ltd               | 35,442       | 0.01            |
|  |  |              |                 | CNY 12,300   | Ganfeng Lithium Co Ltd                          | 194,001      | 0.05            |
|  |  |              |                 | USD 3,400  | GDS Holdings Ltd-ADR                            | 266,866      | 0.08            |
|  |  |              |                 | HKD 254,000  | Geely Automobile Holdings Ltd                   | 799,694      | 0.23            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description   | Market Value | % of Net Assets | Quantity   | Description   | Market Value | % of Net Assets |
|--|---|--------------|-----------------|--|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |              |                 |
| Common and Preferred Stocks - 97.50% (continued)   |   |              |                 | Common and Preferred Stocks - 97.50% (continued)   |   |              |                 |
| China (continued)  |   |              |                 | China (continued)  |   |              |                 |
| CNY 6,100  | Gemdale Corp  | 9,668        | 0.00            | CNY 36,000   | Huaneng Power International Inc                                 | 23,514       | 0.01            |
| HKD 42,000   | Genscript Biotech Corp                              | 183,341      | 0.05            | HKD 44,000   | Huatai Securities Co Ltd  | 64,590       | 0.02            |
| HKD 33,600   | GF Securities Co Ltd                                | 43,526       | 0.01            | CNY 29,600   | Huatai Securities Co Ltd  | 72,387       | 0.02            |
| CNY 8,000  | GF Securities Co Ltd                                | 18,747       | 0.01            | CNY 47,600   | Huaxia Bank Co Ltd  | 45,605       | 0.01            |
| CNY 2,352  | Gigadevice Semiconductor Beijing Inc                | 68,403       | 0.02            | CNY 12,500   | Huayu Automotive Systems Co Ltd                                 | 50,825       | 0.01            |
| CNY 6,000  | GoerTek Inc   | 39,691       | 0.01            | USD 6,800  | Huazhu Group Ltd-ADR  | 359,108      | 0.10            |
| HKD 372,562  | GOME Retail Holdings Ltd                            | 47,974       | 0.01            | CNY 32,400   | Hubei Biocause Pharmaceutical Co Ltd                            | 18,154       | 0.01            |
| HKD 118,500  | Great Wall Motor Co Ltd                             | 383,004      | 0.11            | CNY 2,370  | Hundsun Technologies Inc  | 34,206       | 0.01            |
| CNY 5,100  | Great Wall Motor Co Ltd                             | 34,409       | 0.01            | CNY 5,000  | Iflytek Co Ltd  | 52,300       | 0.01            |
| CNY 23,700   | Greenland Holding Corp Ltd                          | 19,992       | 0.01            | USD 1,100  | I-Mab   | 92,345       | 0.03            |
| HKD 39,500   | Greentown China Holdings Ltd                        | 60,833       | 0.02            | HKD 2,270,000  | Industrial & Commercial Bank of China Ltd                       | 1,332,913    | 0.38            |
| USD 3,800  | GSX Techedu Inc                                     | 56,126       | 0.02            | CNY 157,500  | Industrial & Commercial Bank of China Ltd                       | 126,032      | 0.04            |
| CNY 3,900  | Guangdong Haid Group Co Ltd                         | 49,257       | 0.01            | CNY 45,500   | Industrial Bank Co Ltd  | 144,722      | 0.04            |
| CNY 1,500  | Guangdong Kinlong Hardware Products Co Ltd          | 45,052       | 0.01            | CNY 12,100   | Industrial Securities Co Ltd                                    | 18,091       | 0.01            |
| HKD 124,800  | Guangzhou Automobile Group Co Ltd                   | 112,010      | 0.03            | CNY 141,900  | Inner Mongolia BaoTou Steel Union Co Ltd                        | 34,043       | 0.01            |
| CNY 6,400  | Guangzhou Baiyunshan Pharmaceutical Holdings Co Ltd | 33,531       | 0.01            | CNY 26,500   | Inner Mongolia Junzheng Energy & Chemical Industry Group Co Ltd | 20,877       | 0.01            |
| CNY 2,000  | Guangzhou Kingmed Diagnostics Group Co Ltd          | 49,458       | 0.01            | CNY 17,800   | Inner Mongolia Yili Industrial Group Co Ltd                     | 101,469      | 0.03            |
| HKD 50,800   | Guangzhou R&F Properties Co Ltd                     | 57,957       | 0.02            | HKD 52,500   | Innovent Biologics Inc  | 612,151      | 0.17            |
| CNY 2,300  | Guangzhou Shiyuan Electronic Technology Co Ltd      | 44,246       | 0.01            | CNY 1,052  | Inspur Electronic Information Industry Co Ltd                   | 4,580        | 0.00            |
| CNY 3,500  | Guangzhou Tinci Materials Technology Co Ltd         | 57,737       | 0.02            | CNY 1,500  | Intco Medical Technology Co Ltd                                 | 28,975       | 0.01            |
| CNY 7,300  | Guosen Securities Co Ltd                            | 12,146       | 0.00            | CNY 3,600  | Jafron Biomedical Co Ltd  | 48,120       | 0.01            |
| CNY 23,800   | Guotai Junan Securities Co Ltd                      | 63,139       | 0.02            | CNY 3,100  | JCET Group Co Ltd   | 18,079       | 0.00            |
| HKD 54,000   | Haidilao International Holding Ltd                  | 284,399      | 0.08            | HKD 10,500   | JD Health International Inc                                     | 150,486      | 0.04            |
| CNY 16,000   | Haier Smart Home Co Ltd                             | 64,165       | 0.02            | USD 35,400   | JD.com Inc-ADR  | 2,825,274    | 0.81            |
| HKD 74,000   | Haier Smart Home Co Ltd                             | 258,233      | 0.07            | CNY 14,400   | Jiangsu Eastern Shenghong Co Ltd                                | 46,582       | 0.01            |
| HKD 130,800  | Haitong Securities Co Ltd                           | 114,532      | 0.03            | HKD 50,000   | Jiangsu Expressway Co Ltd                                       | 56,594       | 0.02            |
| CNY 16,100   | Haitong Securities Co Ltd                           | 28,657       | 0.01            | CNY 2,656  | Jiangsu Hengli Hydraulic Co Ltd                                 | 35,321       | 0.01            |
| CNY 4,080  | Hangzhou First Applied Material Co Ltd              | 66,389       | 0.02            | CNY 14,198   | Jiangsu Hengrui Medicine Co Ltd                                 | 149,367      | 0.04            |
| CNY 500  | Hangzhou Tigermed Consulting Co Ltd                 | 14,959       | 0.00            | CNY 4,200  | Jiangsu King's Luck Brewery JSC Ltd                             | 35,208       | 0.01            |
| HKD 5,000  | Hangzhou Tigermed Consulting Co Ltd                 | 117,180      | 0.03            | CNY 3,300  | Jiangsu Yanghe Brewery Joint-Stock Co Ltd                       | 105,831      | 0.03            |
| HKD 46,000   | Hansoh Pharmaceutical Group Co Ltd                  | 201,395      | 0.06            | HKD 48,000   | Jiangxi Copper Co Ltd   | 98,276       | 0.03            |
| CNY 10,500   | Henan Shuanghui Investment & Development Co Ltd     | 51,681       | 0.01            | CNY 3,500  | Jiangxi Copper Co Ltd   | 12,124       | 0.00            |
| HKD 24,000   | Hengan International Group Co Ltd                   | 160,704      | 0.05            | CNY 11,000   | Jiangxi Zhengbang Technology Co Ltd                             | 20,346       | 0.01            |
| CNY 17,600   | Hengli Petrochemical Co Ltd                         | 71,480       | 0.02            | CNY 10,200   | Jilin Aodong Pharmaceutical Group Co Ltd                        | 24,455       | 0.01            |
| HKD 92,000   | HengTen Networks Group Ltd                          | 73,568       | 0.02            | CNY 32,400   | Jinke Properties Group Co Ltd                                   | 29,036       | 0.01            |
| CNY 21,086   | Hengyi Petrochemical Co Ltd                         | 39,001       | 0.01            | HKD 44,000   | Jinxin Fertility Group Ltd                                      | 111,050      | 0.03            |
| CNY 2,200  | Hithink RoyalFlush Information Network Co Ltd       | 38,403       | 0.01            | CNY 600  | JiuGui Liquor Co Ltd  | 23,737       | 0.01            |
| CNY 3,500  | Huadong Medicine Co Ltd                             | 24,925       | 0.01            | HKD 28,000   | Jiumaojiu International Holdings Ltd                            | 114,476      | 0.03            |
| CNY 8,320  | Hualan Biological Engineering Inc                   | 47,235       | 0.01            | CNY 4,500  | Jonjee Hi-Tech Industrial And Commercial Holding Co Ltd         | 29,267       | 0.01            |
| HKD 112,000  | Huaneng Power International Inc                     | 43,843       | 0.01            | USD 2,300  | JOYY Inc-ADR  | 151,731      | 0.04            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description                                       | Market Value | % of Net Assets | Quantity   | Description  | Market Value | % of Net Assets |
|--|---|--------------|-----------------|--|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 |
| Common and Preferred Stocks - 97.50% (continued)   |   |              |                 | Common and Preferred Stocks - 97.50% (continued)   |  |              |                 |
| China (continued)  |   |              |                 | China (continued)  |  |              |                 |
| HKD 107,285  | Kaisa Group Holdings Ltd                          | 40,616       | 0.01            | CNY 13,100   | OFILM Group Co Ltd                                 | 18,005       | 0.00            |
| USD 15,100   | KE Holdings Inc                                   | 719,968      | 0.21            | USD 5,800  | OneConnect Financial Technology Co Ltd             | 69,716       | 0.02            |
| HKD 99,000   | Kingdee International Software Group Co Ltd       | 335,913      | 0.10            | CNY 2,500  | Oppein Home Group Inc                              | 54,931       | 0.02            |
| CNY 13,200   | Kingfa Sci & Tech Co Ltd                          | 42,619       | 0.01            | CNY 8,100  | Orient Securities Co Ltd                           | 12,525       | 0.00            |
| USD 2,500  | Kingsoft Cloud Holdings Ltd                       | 84,825       | 0.02            | CNY 1,880  | Ovctek China Inc                                   | 30,131       | 0.01            |
| HKD 37,000   | Kingsoft Corp Ltd                                 | 221,785      | 0.06            | HKD 362,000  | People's Insurance Co Group of China Ltd           | 120,731      | 0.03            |
| HKD 10,400   | Kuaishou Technology                               | 260,875      | 0.07            | CNY 9,300  | Perfect World Co Ltd/China                         | 34,417       | 0.01            |
| CNY 9,400  | Kuang-Chi Technologies Co Ltd                     | 30,277       | 0.01            | HKD 776,000  | PetroChina Co Ltd                                  | 377,715      | 0.11            |
| CNY 3,200  | Kweichow Moutai Co Ltd                            | 1,018,665    | 0.29            | CNY 77,700   | PetroChina Co Ltd                                  | 63,619       | 0.02            |
| HKD 91,000   | KWG Group Holding Ltd                             | 121,867      | 0.03            | HKD 6,600  | Pharmaron Beijing Co Ltd                           | 193,249      | 0.05            |
| HKD 278,000  | Lenovo Group Ltd                                  | 319,674      | 0.09            | HKD 264,310  | PICC Property & Casualty Co Ltd                    | 231,437      | 0.07            |
| CNY 9,600  | Lens Technology Co Ltd                            | 43,700       | 0.01            | USD 17,800   | Pinduoduo Inc-ADR                                  | 2,260,956    | 0.64            |
| CNY 6,300  | Lepu Medical Technology Beijing Co Ltd            | 31,320       | 0.01            | CNY 49,700   | Ping An Bank Co Ltd                                | 174,004      | 0.05            |
| USD 19,900   | Li Auto Inc                                       | 695,306      | 0.20            | HKD 17,700   | Ping An Healthcare and Technology Co Ltd           | 220,400      | 0.06            |
| CNY 19,800   | Lingyi iTech Guangdong Co                         | 28,164       | 0.01            | HKD 264,000  | Ping An Insurance Group Co of China Ltd            | 2,585,319    | 0.74            |
| HKD 97,000   | Logan Property Holdings Co Ltd                    | 145,141      | 0.04            | CNY 27,100   | Ping An Insurance Group Co of China Ltd            | 269,622      | 0.08            |
| CNY 6,400  | Lomon Billions Group Co Ltd                       | 34,254       | 0.01            | CNY 34,800   | Poly Developments and Holdings Group Co Ltd        | 64,851       | 0.02            |
| HKD 69,000   | Longfor Group Holdings Ltd                        | 386,500      | 0.11            | HKD 4,600  | Poly Property Development Co Ltd                   | 31,216       | 0.01            |
| CNY 13,934   | LONGi Green Energy Technology Co Ltd              | 191,600      | 0.05            | HKD 303,000  | Postal Savings Bank of China Co Ltd                | 204,059      | 0.06            |
| USD 5,600  | Lufax Holding Ltd                                 | 63,280       | 0.02            | CNY 65,000   | Postal Savings Bank of China Co Ltd                | 50,504       | 0.01            |
| CNY 19,265   | Luxshare Precision Industry Co Ltd                | 137,163      | 0.04            | HKD 117,000  | Powerlong Real Estate Holdings Ltd                 | 100,490      | 0.03            |
| CNY 3,400  | Luzhou Laojiao Co Ltd                             | 124,163      | 0.04            | CNY 24,700   | RiseSun Real Estate Development Co Ltd             | 21,562       | 0.01            |
| CNY 3,000  | Mango Excellent Media Co Ltd                      | 31,853       | 0.01            | USD 4,800  | RLX Technology Inc                                 | 41,904       | 0.01            |
| CNY 707  | Maxscend Microelectronics Co Ltd                  | 58,818       | 0.02            | CNY 28,500   | Rongsheng Petro Chemical Co Ltd                    | 76,181       | 0.02            |
| CNY 14,100   | Meinian Onehealth Healthcare Holdings Co Ltd      | 19,881       | 0.01            | CNY 24,400   | SAIC Motor Corp Ltd                                | 82,972       | 0.02            |
| HKD 146,200  | Meituan Dianping                                  | 6,031,855    | 1.72            | CNY 13,000   | Sanan Optoelectronics Co Ltd                       | 64,488       | 0.02            |
| CNY 92,300   | Metallurgical Corp of China Ltd                   | 42,572       | 0.01            | CNY 600  | Sangfor Technologies Inc                           | 24,097       | 0.01            |
| HKD 24,000   | Microport Scientific Corp                         | 215,250      | 0.06            | HKD 56,000   | Sany Heavy Equipment International Holdings Co Ltd | 56,751       | 0.02            |
| CNY 9,400  | Midea Group Co Ltd                                | 103,837      | 0.03            | CNY 20,000   | Sany Heavy Industry Co Ltd                         | 89,988       | 0.03            |
| HKD 17,000   | Ming Yuan Cloud Group Holdings Ltd                | 84,389       | 0.02            | CNY 64,808   | SDIC Capital Co Ltd                                | 85,162       | 0.02            |
| HKD 28,000   | Minth Group Ltd                                   | 133,044      | 0.04            | CNY 25,200   | SDIC Power Holdings Co Ltd                         | 37,483       | 0.01            |
| CNY 11,550   | Muyuan Foodstuff Co Ltd                           | 108,727      | 0.03            | HKD 82,000   | Seazen Group Ltd                                   | 77,715       | 0.02            |
| CNY 16,600   | Nanjing Securities Co Ltd                         | 27,029       | 0.01            | CNY 6,500  | Seazen Holdings Co Ltd                             | 41,852       | 0.01            |
| CNY 15,240   | NARI Technology Co Ltd                            | 54,819       | 0.02            | CNY 10,700   | SF Holdings Co Ltd                                 | 112,120      | 0.03            |
| CNY 1,900  | NAURA Technology Group Co Ltd                     | 81,572       | 0.02            | CNY 1,050  | SG Micro Corp                                      | 41,073       | 0.01            |
| USD 16,500   | NetEase Inc-ADR                                   | 1,901,625    | 0.54            | CNY 20,600   | Shaanxi Coal Industry Co Ltd                       | 37,783       | 0.01            |
| HKD 34,800   | New China Life Insurance Co Ltd                   | 118,751      | 0.03            | CNY 14,420   | Shandong Gold Mining Co Ltd                        | 42,897       | 0.01            |
| CNY 4,800  | New China Life Insurance Co Ltd                   | 34,108       | 0.01            | HKD 21,750   | Shandong Gold Mining Co Ltd                        | 38,482       | 0.01            |
| CNY 15,500   | New Hope Liuhe Co Ltd                             | 35,194       | 0.01            | CNY 8,710  | Shandong Hualu Hengsheng Chemical Co Ltd           | 41,724       | 0.01            |
| USD 59,000   | New Oriental Education & Technology Group Inc-ADR | 483,210      | 0.14            | CNY 2,400  | Shandong Linglong Tyre Co Ltd                      | 16,248       | 0.00            |
| CNY 9,600  | Ningxia Baofeng Energy Group Co Ltd               | 20,327       | 0.01            | HKD 132,000  | Shandong Weigao Group Medical Polymer Co Ltd       | 307,995      | 0.09            |
| USD 52,600   | NIO Inc-ADR                                       | 2,798,320    | 0.80            |  |  |              |                 |
| USD 1,500  | Noah Holdings Ltd-ADR                             | 70,800       | 0.02            |  |  |              |                 |
| HKD 13,400   | Nongfu Spring Co Ltd                              | 67,208       | 0.02            |  |  |              |                 |
| CNY 5,400  | Offcn Education Technology Co Ltd                 | 17,460       | 0.00            |  |  |              |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description   | Market Value | % of Net Assets | Quantity   | Description  | Market Value | % of Net Assets |
|--|---|--------------|-----------------|--|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 |
| Common and Preferred Stocks - 97.50% (continued)   |   |              |                 | Common and Preferred Stocks - 97.50% (continued)   |  |              |                 |
| China (continued)  |   |              |                 | China (continued)  |  |              |                 |
| CNY 3,500  | Shanghai Bairun Investment Holdings Group Co Ltd          | 51,350       | 0.01            | CNY 13,680   | Songcheng Performance Development Co Ltd                             | 35,572       | 0.01            |
| CNY 5,070  | Shanghai Baosight Software Co Ltd                         | 39,943       | 0.01            | CNY 1,400  | Spring Airlines Co Ltd   | 12,330       | 0.00            |
| CNY 49,100   | Shanghai Electric Group Co Ltd                            | 32,222       | 0.01            | HKD 97,300   | Sunac China Holdings Ltd   | 333,904      | 0.10            |
| HKD 19,000   | Shanghai Fosun Pharmaceutical Group Co Ltd                | 153,402      | 0.04            | HKD 28,000   | Sunac Services Holdings Ltd  | 104,020      | 0.03            |
| CNY 4,500  | Shanghai Fosun Pharmaceutical Group Co Ltd                | 50,239       | 0.01            | CNY 4,600  | Sungrow Power Supply Co Ltd  | 81,920       | 0.02            |
| CNY 3,500  | Shanghai International Airport Co Ltd                     | 26,073       | 0.01            | CNY 17,200   | Suning.com Co Ltd  | 14,882       | 0.00            |
| USD 40,632   | Shanghai Lujiazui Finance & Trade Zone Development Co Ltd | 37,747       | 0.01            | HKD 31,300   | Sunny Optical Technology Group Co Ltd                                | 989,077      | 0.28            |
| CNY 1,600  | Shanghai M&G Stationery Inc                               | 20,941       | 0.01            | CNY 50,000   | TCL Corp   | 59,203       | 0.02            |
| HKD 15,900   | Shanghai Pharmaceuticals Holding Co Ltd                   | 34,724       | 0.01            | HKD 235,700  | Tencent Holdings Ltd   | 17,724,885   | 5.06            |
| CNY 16,400   | Shanghai Pharmaceuticals Holding Co Ltd                   | 53,636       | 0.02            | USD 25,500   | Tencent Music Entertainment Group-ADR                                | 394,740      | 0.11            |
| CNY 80,690   | Shanghai Pudong Development Bank Co Ltd                   | 124,891      | 0.04            | CNY 2,000  | Thunder Software Technology Co Ltd                                   | 48,619       | 0.01            |
| CNY 700  | Shanghai Putailai New Energy Technology Co Ltd            | 14,800       | 0.00            | CNY 6,600  | Tianjin Zhonghuan Semiconductor Co Ltd                               | 39,431       | 0.01            |
| CNY 8,791  | Shanghai Yuyuan Tourist Mart Group Co Ltd                 | 15,770       | 0.00            | CNY 36,300   | Tianma Microelectronics Co Ltd                                       | 79,670       | 0.02            |
| CNY 17,500   | Shanxi Taigang Stainless Steel Co Ltd                     | 20,288       | 0.01            | HKD 86,000   | Tingyi Cayman Islands Holding Corp                                   | 171,649      | 0.05            |
| CNY 2,000  | Shanxi Xinghuacun Fen Wine Factory Co Ltd                 | 138,681      | 0.04            | HKD 38,000   | Tongcheng-Elong Holdings Ltd   | 95,124       | 0.03            |
| CNY 9,500  | Shengyi Technology Co Ltd                                 | 34,422       | 0.01            | CNY 13,800   | Tongwei Co Ltd   | 92,422       | 0.03            |
| CNY 1,820  | Shennan Circuits Co Ltd                                   | 31,305       | 0.01            | CNY 1,800  | Topchoice Medical Corp   | 114,505      | 0.03            |
| CNY 75,800   | Shenwan Hongyuan Group Co Ltd                             | 54,907       | 0.02            | HKD 54,000   | Topsports International Holdings Ltd                                 | 88,449       | 0.03            |
| CNY 10,900   | Shenzhen Energy Group Co Ltd                              | 15,471       | 0.00            | HKD 39,000   | TravelSky Technology Ltd   | 84,169       | 0.02            |
| CNY 1,300  | Shenzhen Goodix Technology Co Ltd                         | 26,083       | 0.01            | USD 21,400   | Trip.com Group Ltd-ADR   | 758,844      | 0.22            |
| CNY 6,319  | Shenzhen Inovance Technology Co Ltd                       | 72,630       | 0.02            | HKD 20,000   | Tsingtao Brewery Co Ltd  | 215,302      | 0.06            |
| CNY 2,313  | Shenzhen Kangtai Biological Products Co Ltd               | 53,342       | 0.02            | CNY 1,900  | Tsingtao Brewery Co Ltd  | 34,010       | 0.01            |
| CNY 2,800  | Shenzhen Mindray Bio-Medical Electronics Co Ltd           | 208,044      | 0.06            | CNY 1,900  | Unigroup Guoxin Microelectronics Co Ltd                              | 45,344       | 0.01            |
| CNY 27,200   | Shenzhen Overseas Chinese Town Co Ltd                     | 31,322       | 0.01            | HKD 64,000   | Uni-President China Holdings Ltd                                     | 70,627       | 0.02            |
| CNY 4,200  | Shenzhen Sunway Communication Co Ltd                      | 20,074       | 0.01            | CNY 10,640   | Unisplendour Corp Ltd  | 36,033       | 0.01            |
| HKD 35,600   | Shenzhou International Group Holdings Ltd                 | 898,956      | 0.26            | USD 3,800  | Up Fintech Holding Ltd ADR   | 110,124      | 0.03            |
| HKD 30,000   | Shimao Services Holdings Ltd                              | 103,723      | 0.03            | HKD 7,000  | Venus MedTech Hangzhou Inc   | 58,365       | 0.02            |
| CNY 24,500   | Sichuan Chuantou Energy Co Ltd                            | 46,756       | 0.01            | CNY 3,100  | Walvax Biotechnology Co Ltd  | 29,604       | 0.01            |
| CNY 8,700  | Sichuan Kelun Pharmaceutical Co Ltd                       | 26,864       | 0.01            | CNY 7,500  | Wanhua Chemical Group Co Ltd   | 126,322      | 0.04            |
| CNY 2,100  | Sichuan Swellfun Co Ltd                                   | 41,068       | 0.01            | HKD 211,000  | Want Want China Holdings Ltd   | 149,436      | 0.04            |
| TWD 3,000  | Silergy Corp  | 408,075      | 0.12            | HKD 73,000   | Weichai Power Co Ltd   | 162,246      | 0.05            |
| CNY 14,000   | Sinolink Securities Co Ltd                                | 27,498       | 0.01            | CNY 16,700   | Weichai Power Co Ltd   | 46,190       | 0.01            |
| HKD 51,200   | Sinopharm Group Co Ltd                                    | 152,298      | 0.04            | CNY 21,800   | Weifu High-Technology Group Co Ltd                                   | 70,284       | 0.02            |
| CNY 1,680  | Skshu Paint Co Ltd  | 45,765       | 0.01            | HKD 88,000   | Weimob Inc   | 193,998      | 0.06            |
| HKD 45,000   | Smooere International Holdings Ltd                        | 249,458      | 0.07            | CNY 19,200   | Wens Foodstuffs Group Co Ltd   | 42,704       | 0.01            |
|  |   |              |                 | CNY 4,300  | Western Securities Co Ltd  | 5,491        | 0.00            |
|  |   |              |                 | CNY 2,000  | Will Semiconductor Ltd   | 99,677       | 0.03            |
|  |   |              |                 | CNY 2,400  | Wingtech Technology Co Ltd   | 35,995       | 0.01            |
|  |   |              |                 | CNY 8,120  | Wuhan Guide Infrared Co Ltd  | 34,663       | 0.01            |
|  |   |              |                 | CNY 9,200  | Wuhu Sanqi Interactive Entertainment Network Technology Group Co Ltd | 34,204       | 0.01            |
|  |   |              |                 | CNY 9,000  | Wuliangye Yibin Co Ltd   | 414,962      | 0.12            |
|  |   |              |                 | HKD 16,745   | WuXi AppTec Co Ltd   | 390,925      | 0.11            |
|  |   |              |                 | CNY 7,296  | WuXi AppTec Co Ltd   | 176,831      | 0.05            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description   | Market Value       | % of Net Assets | Quantity   | Description   | Market Value | % of Net Assets |             |
|--|---|--------------------|-----------------|--|---|--------------|-----------------|-------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |                    |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |              |                 |             |
| Common and Preferred Stocks - 97.50% (continued)   |   |                    |                 | Common and Preferred Stocks - 97.50% (continued)   |   |              |                 |             |
| China (continued)  |   |                    |                 | Colombia   |   |              |                 |             |
| HKD 139,500  | Wuxi Biologics Cayman Inc                             | 2,556,172          | 0.73            | COP 9,744  | Bancolombia SA                                      | 68,892       | 0.02            |             |
| CNY 480  | Wuxi Lead Intelligent Equipment Co Ltd                | 4,468              | 0.00            | COP 16,505   | Bancolombia SA-Preferred Stock                      | 118,549      | 0.03            |             |
| HKD 591,400  | Xiaomi Corp   | 2,056,156          | 0.59            | COP 175,132  | Ecopetrol SA  | 127,667      | 0.04            |             |
| HKD 34,034   | Xinjiang Goldwind Science & Technology Co Ltd         | 53,204             | 0.02            | COP 10,592   | Grupo de Inversiones Suramericana SA                | 52,478       | 0.02            |             |
| CNY 17,500   | Xinjiang Goldwind Science & Technology Co Ltd         | 32,937             | 0.01            | COP 19,157   | Interconexion Electrica SA ESP                      | 113,639      | 0.03            |             |
| HKD 185,374  | Xinyi Solar Holdings Ltd                              | 400,068            | 0.11            | <b>Total Colombia</b>  |   |              | <b>481,225</b>  | <b>0.14</b> |
| USD 13,500   | XPeng Inc   | 599,670            | 0.17            | Cyprus   |   |              |                 |             |
| HKD 64,000   | Yadea Group Holdings Ltd                              | 137,628            | 0.04            | USD 4,583  | TCS Group Holding PLC-GDR                           | 401,013      | 0.11            |             |
| HKD 32,000   | Yanzhou Coal Mining Co Ltd                            | 43,019             | 0.01            | <b>Total Cyprus</b>  |   |              | <b>401,013</b>  | <b>0.11</b> |
| CNY 22,900   | Yanzhou Coal Mining Co Ltd                            | 54,442             | 0.02            | Czech Republic   |   |              |                 |             |
| CNY 3,100  | Yealink Network Technology Corp Ltd                   | 40,208             | 0.01            | CZK 5,590  | CEZ AS  | 165,814      | 0.05            |             |
| CNY 2,600  | Yifeng Pharmacy Chain Co Ltd                          | 22,572             | 0.01            | CZK 3,433  | Komerčni banka A/S                                  | 120,826      | 0.03            |             |
| CNY 1,700  | Yihai Kerry Arawana Holdings Co Ltd                   | 22,355             | 0.01            | CZK 12,367   | Moneta Money Bank AS                                | 46,976       | 0.01            |             |
| CNY 23,800   | Yonghui Superstores Co Ltd                            | 17,424             | 0.00            | <b>Total Czech Republic</b>  |   |              | <b>333,616</b>  | <b>0.09</b> |
| CNY 12,520   | Yonyou Network Technology Co Ltd                      | 64,452             | 0.02            | Egypt  |   |              |                 |             |
| CNY 9,880  | Yunda Holdings Co Ltd                                 | 20,690             | 0.01            | EGP 45,003   | Commercial International Bank Egypt SAE             | 149,590      | 0.04            |             |
| CNY 4,400  | Yunnan Baiyao Group Co Ltd                            | 78,808             | 0.02            | EGP 51,770   | Eastern Co SAE                                      | 39,087       | 0.01            |             |
| CNY 2,900  | Yunnan Energy New Material Co Ltd                     | 105,078            | 0.03            | EGP 28,621   | Fawry for Banking & Payment Technology Services SAE | 34,666       | 0.01            |             |
| USD 2,916  | Zai Lab Ltd   | 516,103            | 0.15            | <b>Total Egypt</b>   |   |              | <b>223,343</b>  | <b>0.06</b> |
| CNY 1,800  | Zhangzhou Pientzehuang Pharmaceutical Co Ltd          | 124,897            | 0.04            | Greece   |   |              |                 |             |
| HKD 42,500   | Zhaojin Mining Industry Co Ltd                        | 40,388             | 0.01            | EUR 126,413  | Eurobank Ergasias Services and Holdings SA          | 127,426      | 0.04            |             |
| CNY 31,100   | Zhejiang Century Huatong Group Co Ltd                 | 30,903             | 0.01            | EUR 1,608  | FF Group*   | 0            | 0.00            |             |
| CNY 9,100  | Zhejiang Chint Electrics Co Ltd                       | 47,015             | 0.01            | EUR 8,597  | Hellenic Telecommunications Organization SA         | 144,262      | 0.04            |             |
| CNY 11,600   | Zhejiang Dahua Technology Co Ltd                      | 37,884             | 0.01            | EUR 4,916  | JUMBO SA  | 82,726       | 0.02            |             |
| HKD 54,000   | Zhejiang Expressway Co Ltd                            | 48,049             | 0.01            | EUR 8,201  | OPAP SA   | 123,612      | 0.04            |             |
| CNY 4,100  | Zhejiang Huayou Cobalt Co Ltd                         | 72,470             | 0.02            | <b>Total Greece</b>  |   |              | <b>478,026</b>  | <b>0.14</b> |
| CNY 11,760   | Zhejiang NHU Co Ltd                                   | 52,203             | 0.01            | Hong Kong  |   |              |                 |             |
| CNY 6,310  | Zhejiang Sanhua Intelligent Controls Co Ltd           | 23,420             | 0.01            | HKD 154,508  | Alibaba Health Information Technology Ltd           | 342,606      | 0.10            |             |
| CNY 2,800  | Zhejiang Supor Co Ltd                                 | 27,645             | 0.01            | HKD 592,600  | Alibaba Pictures Group Ltd                          | 82,413       | 0.02            |             |
| HKD 66,000   | Zhenro Properties Group Ltd                           | 36,885             | 0.01            | HKD 21,500   | Beijing Enterprises Holdings Ltd                    | 76,273       | 0.02            |             |
| CNY 13,500   | Zheshang Securities Co Ltd                            | 27,331             | 0.01            | HKD 138,000  | Beijing Enterprises Water Group Ltd                 | 52,244       | 0.02            |             |
| HKD 16,500   | ZhongAn Online P&C Insurance Co Ltd                   | 93,380             | 0.03            | HKD 128,000  | Brilliance China Automotive Holdings Ltd            | 90,241       | 0.03            |             |
| CNY 26,300   | Zhongjin Gold Corp Ltd                                | 35,089             | 0.01            | HKD 30,000   | China Education Group Holdings Ltd                  | 66,908       | 0.02            |             |
| HKD 31,000   | Zhongsheng Group Holdings Ltd                         | 257,873            | 0.07            | HKD 260,296  | China Everbright International Ltd                  | 147,479      | 0.04            |             |
| HKD 23,600   | Zhuzhou CRRC Times Electric Co Ltd                    | 139,488            | 0.04            | HKD 36,000   | China Everbright Ltd                                | 42,370       | 0.01            |             |
| HKD 66,800   | Zoomlion Heavy Industry Science and Technology Co Ltd | 69,932             | 0.02            | HKD 117,800  | China Gas Holdings Ltd                              | 359,505      | 0.10            |             |
| HKD 19,232   | ZTE Corp  | 60,055             | 0.02            | HKD 234,000  | China Jinmao Holdings Group Ltd                     | 78,343       | 0.02            |             |
| CNY 15,800   | ZTE Corp  | 81,264             | 0.02            | HKD 61,851   | China Merchants Port Holdings Co Ltd                | 90,317       | 0.03            |             |
| USD 16,900   | ZTO Express Cayman Inc-ADR                            | 512,915            | 0.15            | HKD 145,500  | China Overseas Land & Investment Ltd                | 330,501      | 0.09            |             |
| <b>Total China</b>   |   |                    |                 | HKD 55,000   | China Overseas Property Holdings Ltd                | 58,783       | 0.02            |             |
|  |   | <b>119,618,706</b> | <b>34.12</b>    |  |   |              |                 |             |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description   | Market Value | % of Net Assets | Quantity   | Description                                 | Market Value | % of Net Assets |
|--|---|--------------|-----------------|--|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |              |                 |
| Common and Preferred Stocks - 97.50% (continued)   |   |              |                 | Common and Preferred Stocks - 97.50% (continued)   |   |              |                 |
| Hong Kong (continued)  |   |              |                 | India (continued)  |   |              |                 |
| HKD 183,000  | China Power International Development Ltd           | 40,060       | 0.01            | INR 10,471   | Adani Transmission Ltd                      | 149,247      | 0.04            |
| HKD 56,257   | China Resources Beer Holdings Co Ltd                | 505,280      | 0.14            | INR 28,104   | Ambuja Cements Ltd                          | 128,799      | 0.04            |
| HKD 158,000  | China Resources Cement Holdings Ltd                 | 150,150      | 0.04            | INR 3,771  | Apollo Hospitals Enterprise Ltd             | 183,647      | 0.05            |
| HKD 36,000   | China Resources Gas Group Ltd                       | 216,023      | 0.06            | INR 16,749   | Asian Paints Ltd                            | 674,354      | 0.19            |
| HKD 139,111  | China Resources Land Ltd                            | 563,369      | 0.16            | INR 11,025   | Aurobindo Pharma Ltd                        | 143,163      | 0.04            |
| HKD 86,211   | China Resources Power Holdings Co Ltd               | 117,674      | 0.03            | INR 6,151  | Avenue Supermarts Ltd                       | 276,733      | 0.08            |
| HKD 94,000   | China State Construction International Holdings Ltd | 64,153       | 0.02            | INR 95,509   | Axis Bank Ltd                               | 961,515      | 0.27            |
| HKD 73,098   | China Taiping Insurance Holdings Co Ltd             | 121,613      | 0.03            | INR 2,671  | Bajaj Auto Ltd                              | 148,547      | 0.04            |
| HKD 108,000  | China Traditional Chinese Medicine Holdings Co Ltd  | 73,985       | 0.02            | INR 11,415   | Bajaj Finance Ltd                           | 923,866      | 0.26            |
| HKD 464,000  | China Youzan Ltd                                    | 88,428       | 0.03            | INR 1,451  | Bajaj Finserv Ltd                           | 236,381      | 0.07            |
| HKD 294,000  | CITIC Ltd   | 316,872      | 0.09            | INR 3,346  | Balkrishna Industries Ltd                   | 100,799      | 0.03            |
| HKD 77,393   | COSCO SHIPPING Ports Ltd                            | 60,393       | 0.02            | INR 22,753   | Bandhan Bank Ltd                            | 101,092      | 0.03            |
| HKD 58,000   | Far East Horizon Ltd                                | 60,645       | 0.02            | INR 10,075   | Berger Paints India Ltd                     | 109,127      | 0.03            |
| HKD 134,000  | Guangdong Investment Ltd                            | 192,566      | 0.06            | INR 40,002   | Bharat Electronics Ltd                      | 95,794       | 0.03            |
| HKD 21,800   | Hopson Development Holdings Ltd                     | 99,935       | 0.03            | INR 9,262  | Bharat Forge Ltd                            | 94,938       | 0.03            |
| HKD 20,000   | Hua Hong Semiconductor Ltd                          | 110,484      | 0.03            | INR 32,477   | Bharat Petroleum Corp Ltd                   | 204,527      | 0.06            |
| HKD 23,000   | Kingboard Holdings Ltd                              | 127,649      | 0.04            | INR 104,268  | Bharti Airtel Ltd                           | 737,367      | 0.21            |
| HKD 31,500   | Kingboard Laminates Holdings Ltd                    | 70,659       | 0.02            | INR 31,252   | Bharti Infratel Ltd                         | 100,340      | 0.03            |
| HKD 148,000  | Kunlun Energy Co Ltd                                | 136,454      | 0.04            | INR 19,400   | Biocon Ltd                                  | 105,561      | 0.03            |
| HKD 116,000  | MMG Ltd   | 51,085       | 0.01            | INR 4,012  | Britannia Industries Ltd                    | 196,992      | 0.06            |
| HKD 58,000   | Nine Dragons Paper Holdings Ltd                     | 74,387       | 0.02            | INR 20,115   | Cholamandalam Investment and Finance Co Ltd | 138,894      | 0.04            |
| HKD 35,000   | Perennial Energy Holdings Ltd                       | 8,293        | 0.00            | INR 18,249   | Cipla Ltd                                   | 238,614      | 0.07            |
| HKD 47,610   | Shenzhen International Holdings Ltd                 | 65,844       | 0.02            | INR 56,014   | Coal India Ltd                              | 110,513      | 0.03            |
| HKD 53,684   | Shenzhen Investment Ltd                             | 16,522       | 0.01            | INR 5,453  | Colgate-Palmolive India Ltd                 | 123,674      | 0.04            |
| HKD 47,000   | Shimao Group Holdings Ltd                           | 115,233      | 0.03            | INR 9,378  | Container Corp Of India Ltd                 | 88,109       | 0.02            |
| HKD 395,000  | Sino Biopharmaceutical Ltd                          | 387,581      | 0.11            | INR 26,119   | Dabur India Ltd                             | 199,854      | 0.06            |
| HKD 31,000   | Sinotruk Hong Kong Ltd                              | 66,424       | 0.02            | INR 4,986  | Divi's Laboratories Ltd                     | 295,702      | 0.08            |
| HKD 76,000   | SSY Group Ltd                                       | 67,918       | 0.02            | INR 26,288   | DLF Ltd                                     | 99,416       | 0.03            |
| HKD 50,000   | Sun Art Retail Group Ltd                            | 37,214       | 0.01            | INR 5,604  | Dr Reddy's Laboratories Ltd                 | 408,863      | 0.12            |
| HKD 15,000   | Vinda International Holdings Ltd                    | 46,164       | 0.01            | INR 4,942  | Eicher Motors Ltd                           | 177,597      | 0.05            |
| HKD 52,000   | Wharf Holdings Ltd                                  | 198,201      | 0.06            | INR 74,711   | GAIL India Ltd                              | 150,417      | 0.04            |
| HKD 58,400   | Yuexiu Property Co Ltd                              | 61,514       | 0.02            | INR 13,557   | Godrej Consumer Products Ltd                | 158,724      | 0.04            |
| Total Hong Kong  |   | 6,130,755    | 1.75            | INR 9,958  | Grasim Industries Ltd                       | 200,788      | 0.06            |
| Hungary  |   |              |                 | INR 8,551  | Havells India Ltd                           | 112,763      | 0.03            |
| HUF 18,577   | MOL Hungarian Oil & Gas PLC                         | 147,987      | 0.04            | INR 48,460   | HCL Technologies Ltd                        | 641,200      | 0.18            |
| HUF 8,553  | OTP Bank Nyrt                                       | 461,019      | 0.13            | INR 1,809  | HDFC Asset Management Co Ltd                | 71,003       | 0.02            |
| HUF 4,643  | Richter Gedeon Nyrt                                 | 123,760      | 0.04            | INR 30,873   | Hdfc Life Insurance Co Ltd                  | 285,055      | 0.08            |
| Total Hungary  |   | 732,766      | 0.21            | INR 4,226  | Hero MotoCorp Ltd                           | 165,026      | 0.05            |
| India  |   |              |                 | INR 59,902   | Hindalco Industries Ltd                     | 299,832      | 0.09            |
| INR 3,064  | ACC Ltd   | 83,053       | 0.02            | INR 27,849   | Hindustan Petroleum Corp Ltd                | 109,852      | 0.03            |
| INR 10,155   | Adani Enterprises Ltd                               | 205,962      | 0.06            | INR 34,001   | Hindustan Unilever Ltd                      | 1,130,454    | 0.32            |
| INR 10,454   | Adani Gas Ltd                                       | 143,435      | 0.04            | INR 69,585   | Housing Development Finance Corp Ltd        | 2,317,238    | 0.66            |
| INR 18,777   | Adani Green Energy Ltd                              | 284,169      | 0.08            | INR 208,779  | ICICI Bank Ltd                              | 1,772,080    | 0.51            |
| INR 25,070   | Adani Ports & Special Economic Zone Ltd             | 237,344      | 0.07            | INR 8,568  | Icici Lombard General Insura                | 180,628      | 0.05            |
|  |   |              |                 | INR 22,321   | ICICI Prudential Life Insurance Co Ltd      | 183,991      | 0.05            |
|  |   |              |                 | INR 115,133  | Indian Oil Corp Ltd                         | 167,131      | 0.05            |
|  |   |              |                 | INR 13,905   | Indraprastha Gas Ltd                        | 104,339      | 0.03            |
|  |   |              |                 | INR 2,965  | Info Edge India Ltd                         | 196,088      | 0.06            |
|  |   |              |                 | INR 139,541  | Infosys Ltd                                 | 2,967,663    | 0.85            |
|  |   |              |                 | INR 4,167  | InterGlobe Aviation Ltd                     | 96,254       | 0.03            |



## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description                       | Market Value      | % of Net Assets | Quantity   | Description                                     | Market Value     | % of Net Assets |
|--|-----------------------------------|-------------------|-----------------|--|---|------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |                                   |                   |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |                  |                 |
| Common and Preferred Stocks - 97.50% (continued)   |                                   |                   |                 | Common and Preferred Stocks - 97.50% (continued)   |   |                  |                 |
| India (continued)  |                                   |                   |                 | Indonesia (continued)  |   |                  |                 |
| INR 2,834  | Ipsca Laboratories Ltd            | 77,261            | 0.02            | IDR 229,300  | Bank Negara Indonesia Persero Tbk PT            | 73,218           | 0.02            |
| INR 142,596  | ITC Ltd                           | 388,863           | 0.11            | IDR 2,102,300  | Bank Rakyat Indonesia Persero Tbk PT            | 571,246          | 0.16            |
| INR 32,006   | JSW Steel Ltd                     | 294,483           | 0.08            | IDR 1,087,700  | Barito Pacific Tbk PT                           | 64,137           | 0.02            |
| INR 2,902  | Jubilant Foodworks Ltd            | 120,257           | 0.03            | IDR 333,300  | Charoen Pokphand Indonesia Tbk PT               | 143,664          | 0.04            |
| INR 24,387   | Kotak Mahindra Bank Ltd           | 559,674           | 0.16            | IDR 20,700   | Gudang Garam Tbk PT                             | 63,099           | 0.02            |
| INR 9,613  | Lupin Ltd                         | 148,612           | 0.04            | IDR 69,800   | Indah Kiat Pulp & Paper Corp Tbk PT             | 35,863           | 0.01            |
| INR 33,148   | Mahindra & Mahindra Ltd           | 346,821           | 0.10            | IDR 65,900   | Indocement Tunggal Prakarsa Tbk PT              | 46,812           | 0.01            |
| INR 19,528   | Marico Ltd                        | 139,452           | 0.04            | IDR 105,300  | Indofood CBP Sukses Makmur Tbk PT               | 59,186           | 0.02            |
| INR 5,174  | Maruti Suzuki India Ltd           | 523,171           | 0.15            | IDR 182,200  | Indofood Sukses Makmur Tbk PT                   | 77,592           | 0.02            |
| INR 64,682   | Motherson Sumi Systems Ltd        | 210,676           | 0.06            | IDR 1,354,300  | Kalbe Farma Tbk PT                              | 130,760          | 0.04            |
| INR 82   | MRF Ltd                           | 88,343            | 0.02            | IDR 467,400  | Merdeka Copper Gold Tbk PT                      | 94,769           | 0.03            |
| INR 4,909  | Muthoot Finance Ltd               | 97,853            | 0.03            | IDR 1,111,800  | Sarana Menara Nusantara Tbk PT                  | 95,078           | 0.03            |
| INR 1,258  | Nestle India Ltd                  | 298,430           | 0.08            | IDR 133,900  | Semen Indonesia Persero Tbk PT                  | 87,727           | 0.02            |
| INR 181,821  | NTPC Ltd                          | 284,730           | 0.08            | IDR 1,861,900  | Telekomunikasi Indonesia Persero Tbk PT         | 404,482          | 0.11            |
| INR 88,022   | Oil & Natural Gas Corp Ltd        | 139,381           | 0.04            | IDR 410,200  | Tower Bersama Infrastructure Tbk PT             | 90,810           | 0.03            |
| INR 186  | Page Industries Ltd               | 73,874            | 0.02            | IDR 418,700  | Unilever Indonesia Tbk PT                       | 142,935          | 0.04            |
| INR 35,223   | Petronet LNG Ltd                  | 107,001           | 0.03            | IDR 70,169   | United Tractors Tbk PT                          | 97,995           | 0.03            |
| INR 3,211  | PI Industries Ltd                 | 125,727           | 0.04            |  | <b>Total Indonesia</b>                          | <b>3,908,873</b> | <b>1.11</b>     |
| INR 5,487  | Pidilite Industries Ltd           | 159,003           | 0.05            |  | Jersey  |                  |                 |
| INR 4,020  | Piramal Enterprises Ltd           | 129,705           | 0.04            | GBP 16,986   | Polymetal International PLC                     | 364,768          | 0.10            |
| INR 89,137   | Power Grid Corp of India Ltd      | 278,696           | 0.08            |  | <b>Total Jersey</b>                             | <b>364,768</b>   | <b>0.10</b>     |
| INR 32,428   | REC Ltd                           | 64,808            | 0.02            |  | Korea   |                  |                 |
| INR 116,747  | Reliance Industries Ltd           | 3,315,109         | 0.95            | KRW 1,128  | Alteogen Inc                                    | 83,838           | 0.02            |
| INR 6,209  | SBI Cards & Payment Services Ltd  | 81,060            | 0.02            | KRW 1,217  | Amorepacific Corp                               | 272,330          | 0.08            |
| INR 17,253   | SBI Life Insurance Co Ltd         | 234,005           | 0.07            | KRW 1,243  | AMOREPACIFIC Group                              | 70,641           | 0.02            |
| INR 610  | Shree Cement Ltd                  | 225,720           | 0.06            | KRW 276  | BGF retail Co Ltd                               | 43,992           | 0.01            |
| INR 7,314  | Shriram Transport Finance Co Ltd  | 132,115           | 0.04            | KRW 3,178  | Celltrion Healthcare Co Ltd                     | 326,506          | 0.09            |
| INR 3,079  | Siemens Ltd                       | 83,719            | 0.02            | KRW 3,985  | Celltrion Inc                                   | 950,115          | 0.27            |
| INR 83,171   | State Bank of India               | 469,061           | 0.13            | KRW 666  | Celltrion Pharm Inc                             | 92,967           | 0.03            |
| INR 31,387   | Sun Pharmaceutical Industries Ltd | 285,219           | 0.08            | KRW 3,117  | Cheil Worldwide Inc                             | 69,611           | 0.02            |
| INR 37,577   | Tata Consultancy Services Ltd     | 1,691,420         | 0.48            | KRW 366  | CJ CheilJedang Corp                             | 149,826          | 0.04            |
| INR 22,601   | Tata Consumer Products Ltd        | 229,385           | 0.07            | KRW 592  | CJ Corp   | 56,248           | 0.02            |
| INR 63,315   | Tata Motors Ltd                   | 289,274           | 0.08            | KRW 471  | CJ ENM Co Ltd                                   | 76,412           | 0.02            |
| INR 23,624   | Tata Steel Ltd                    | 370,776           | 0.11            | KRW 404  | CJ Logistics Corp                               | 63,498           | 0.02            |
| INR 23,825   | Tech Mahindra Ltd                 | 351,125           | 0.10            | KRW 1,277  | Daewoo Shipbuilding & Marine Engineering Co Ltd | 40,595           | 0.01            |
| INR 13,308   | Titan Co Ltd                      | 310,186           | 0.09            | KRW 1,356  | DB Insurance Co Ltd                             | 65,985           | 0.02            |
| INR 2,108  | Torrent Pharmaceuticals Ltd       | 82,289            | 0.02            | KRW 3,174  | Doosan Bobcat Inc                               | 135,286          | 0.04            |
| INR 8,569  | Trent Ltd                         | 97,973            | 0.03            | KRW 8,574  | Doosan Heavy Industries & Construction Co Ltd   | 181,583          | 0.05            |
| INR 4,818  | UltraTech Cement Ltd              | 439,214           | 0.12            | KRW 782  | Douzone Bizon Co Ltd                            | 57,635           | 0.02            |
| INR 13,127   | United Spirits Ltd                | 116,850           | 0.03            | KRW 707  | E-MART Inc                                      | 100,448          | 0.03            |
| INR 18,997   | UPL Ltd                           | 202,634           | 0.06            | KRW 2,221  | Fila Korea Ltd                                  | 114,782          | 0.03            |
| INR 42,180   | Vedanta Ltd                       | 149,159           | 0.04            | KRW 283  | Green Cross Corp                                | 82,552           | 0.02            |
| INR 51,645   | Wipro Ltd                         | 379,121           | 0.11            | KRW 2,840  | GS Engineering & Construction Corp              | 108,188          | 0.03            |
| INR 486,979  | Yes Bank Ltd                      | 88,774            | 0.03            |  |   |                  |                 |
| <b>Total India</b>   |                                   | <b>34,099,523</b> | <b>9.72</b>     |  |   |                  |                 |
| Indonesia  |                                   |                   |                 |  |   |                  |                 |
| IDR 536,300  | Adaro Energy Tbk PT               | 44,568            | 0.01            |  |   |                  |                 |
| IDR 216,200  | Aneka Tambang Tbk                 | 34,294            | 0.01            |  |   |                  |                 |
| IDR 951,800  | Astra International Tbk PT        | 324,268           | 0.09            |  |   |                  |                 |
| IDR 419,700  | Bank Central Asia Tbk PT          | 871,963           | 0.25            |  |   |                  |                 |
| IDR 871,000  | Bank Mandiri Persero Tbk PT       | 354,407           | 0.10            |  |   |                  |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description                                      | Market Value | % of Net Assets | Quantity   | Description                                | Market Value      | % of Net Assets |
|--|--|--------------|-----------------|--|--|-------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |                   |                 |
| Common and Preferred Stocks - 97.50% (continued)   |  |              |                 | Common and Preferred Stocks - 97.50% (continued)   |  |                   |                 |
| Korea (continued)  |  |              |                 | Korea (continued)  |  |                   |                 |
| KRW 1,343  | GS Holdings Corp                                 | 55,156       | 0.02            | KRW 5,359  | NH Investment & Securities Co Ltd          | 61,387            | 0.02            |
| KRW 11,296   | Hana Financial Group Inc                         | 461,911      | 0.13            | KRW 882  | Orion Corp                                 | 92,809            | 0.03            |
| KRW 4,168  | Hankook Tire Co Ltd                              | 191,347      | 0.05            | KRW 9,627  | Pan Ocean Co Ltd                           | 73,005            | 0.02            |
| KRW 287  | Hanmi Pharm Co Ltd                               | 85,248       | 0.02            | KRW 1,400  | Pearl Abyss Corp                           | 94,108            | 0.03            |
| KRW 8,254  | Hanon Systems                                    | 121,302      | 0.03            | KRW 2,944  | POSCO                                      | 909,747           | 0.26            |
| KRW 6,502  | Hanwha Chemical Corp                             | 257,216      | 0.07            | KRW 1,245  | POSCO Chemical Co Ltd                      | 159,197           | 0.05            |
| KRW 3,938  | HLB Inc  | 116,795      | 0.03            | KRW 772  | S-1 Corp                                   | 56,144            | 0.02            |
| KRW 10,867   | HMM Co Ltd                                       | 423,621      | 0.12            | KRW 624  | Samsung Biologics Co Ltd                   | 465,998           | 0.13            |
| KRW 1,418  | Hotel Shilla Co Ltd                              | 122,138      | 0.04            | KRW 3,158  | Samsung C&T Corp                           | 382,779           | 0.11            |
| KRW 335  | HYBE Co Ltd                                      | 87,011       | 0.03            | KRW 2,143  | Samsung Electro-Mechanics Co Ltd           | 336,821           | 0.10            |
| KRW 2,883  | Hyundai Engineering & Construction Co Ltd        | 149,251      | 0.04            | KRW 194,349  | Samsung Electronics Co Ltd                 | 13,927,065        | 3.97            |
| KRW 795  | Hyundai Glovis Co Ltd                            | 147,543      | 0.04            | KRW 33,266   | Samsung Electronics Co Ltd-Preferred Stock | 2,177,067         | 0.62            |
| KRW 1,781  | Hyundai Heavy Industries Holdings Co Ltd         | 111,970      | 0.03            | KRW 6,768  | Samsung Engineering Co Ltd                 | 143,636           | 0.04            |
| KRW 2,838  | Hyundai Mobis Co Ltd                             | 735,866      | 0.21            | KRW 1,149  | Samsung Fire & Marine Insurance Co Ltd     | 224,974           | 0.06            |
| KRW 5,791  | Hyundai Motor Co                                 | 1,231,581    | 0.35            | KRW 19,917   | Samsung Heavy Industries Co Ltd            | 118,673           | 0.03            |
| KRW 1,241  | Hyundai Motor Co-Preferred Stock                 | 126,728      | 0.04            | KRW 2,568  | Samsung Life Insurance Co Ltd              | 181,971           | 0.05            |
| KRW 662  | Hyundai Motor Co-Preferred Stock                 | 67,896       | 0.02            | KRW 2,243  | Samsung SDI Co Ltd                         | 1,390,236         | 0.40            |
| KRW 3,253  | Hyundai Steel Co                                 | 155,118      | 0.04            | KRW 1,805  | Samsung SDS Co Ltd                         | 296,519           | 0.08            |
| KRW 15,516   | Industrial Bank of Korea                         | 144,668      | 0.04            | KRW 1,878  | Samsung Securities Co Ltd                  | 74,960            | 0.02            |
| KRW 12,595   | Kakao Corp                                       | 1,823,012    | 0.52            | KRW 1,518  | Seegene Inc                                | 111,476           | 0.03            |
| KRW 3,088  | Kangwon Land Inc                                 | 73,762       | 0.02            | KRW 1,163  | Shin Poong Pharmaceutical Co Ltd           | 88,814            | 0.03            |
| KRW 15,745   | KB Financial Group Inc                           | 780,155      | 0.22            | KRW 18,575   | Shinhan Financial Group Co Ltd             | 669,667           | 0.19            |
| KRW 10,644   | Kia Motors Corp                                  | 846,870      | 0.24            | KRW 335  | Shinsegae Inc                              | 84,929            | 0.02            |
| KRW 1,218  | KMW Co Ltd                                       | 58,512       | 0.02            | KRW 1,029  | SK Biopharmaceuticals Co Ltd               | 112,389           | 0.03            |
| KRW 13,251   | Korea Electric Power Corp                        | 292,401      | 0.08            | KRW 340  | Sk Chemicals Co Ltd                        | 78,498            | 0.02            |
| KRW 1,386  | Korea Investment Holdings Co Ltd                 | 126,766      | 0.04            | KRW 1,192  | SK Holdings Co Ltd                         | 299,019           | 0.09            |
| KRW 2,068  | Korea Shipbuilding & Offshore Engineering Co Ltd | 246,070      | 0.07            | KRW 22,365   | SK Hynix Inc                               | 2,532,112         | 0.72            |
| KRW 356  | Korea Zinc Co Ltd                                | 136,406      | 0.04            | KRW 2,096  | SK Innovation Co Ltd                       | 549,987           | 0.16            |
| KRW 8,511  | Korean Air Lines Co Ltd                          | 238,065      | 0.07            | KRW 1,484  | SK Telecom Co Ltd                          | 421,685           | 0.12            |
| KRW 5,383  | KT&G Corp  | 403,432      | 0.12            | KRW 698  | SKC Co Ltd                                 | 98,240            | 0.03            |
| KRW 651  | Kumho Petrochemical Co Ltd                       | 126,599      | 0.04            | KRW 1,903  | S-Oil Corp                                 | 173,207           | 0.05            |
| KRW 1,857  | LG Chem Ltd                                      | 1,401,634    | 0.40            | KRW 2,111  | Woongjin Coway Co Ltd                      | 147,525           | 0.04            |
| KRW 334  | LG Chem Ltd-Preferred Stock                      | 113,741      | 0.03            | KRW 18,373   | Woori Financial Group Inc                  | 186,805           | 0.05            |
| KRW 3,259  | LG Corp  | 296,628      | 0.09            | KRW 2,186  | Yuhan Corp                                 | 122,485           | 0.04            |
| KRW 12,469   | LG Display Co Ltd                                | 271,270      | 0.08            | <b>Total Korea</b>   |  | <b>46,352,299</b> | <b>13.22</b>    |
| KRW 4,631  | LG Electronics Inc                               | 672,351      | 0.19            | <b>Kuwait</b>  |  |                   |                 |
| KRW 363  | LG Household & Health Care Ltd                   | 567,958      | 0.16            | KWD 66,780   | Agility Public Warehousing Co KSC          | 203,465           | 0.06            |
| KRW 112  | LG Household & Health Care Ltd-Preferred Stock   | 76,082       | 0.02            | KWD 50,283   | Boubyan Bank KSCP                          | 122,161           | 0.04            |
| KRW 651  | LG Innotek Co Ltd                                | 128,911      | 0.04            | KWD 173,715  | Kuwait Finance House KSCP                  | 437,603           | 0.12            |
| KRW 7,781  | LG Uplus Corp                                    | 106,059      | 0.03            | KWD 27,757   | Mabaneer Co KPSC                           | 66,053            | 0.02            |
| KRW 615  | Lotte Chemical Corp                              | 143,353      | 0.04            | KWD 77,034   | Mobile Telecommunications Co KSCP          | 150,591           | 0.04            |
| KRW 494  | Lotte Shopping Co Ltd                            | 50,666       | 0.01            | KWD 269,506  | National Bank of Kuwait SAKP               | 759,411           | 0.22            |
| KRW 13,681   | Meritz Securities Co Ltd                         | 57,523       | 0.02            | <b>Total Kuwait</b>  |  | <b>1,739,284</b>  | <b>0.50</b>     |
| KRW 10,301   | Mirae Asset Daewoo Co Ltd                        | 86,257       | 0.03            | <b>Luxembourg</b>  |  |                   |                 |
| KRW 4,967  | NAVER Corp                                       | 1,841,427    | 0.53            | ZAR 4,725  | Reinet Investments SCA                     | 92,731            | 0.03            |
| KRW 676  | NCSOFT Corp                                      | 492,226      | 0.14            | <b>Total Luxembourg</b>  |  | <b>92,731</b>     | <b>0.03</b>     |
| KRW 965  | Netmarble Corp                                   | 114,825      | 0.03            |  |  |                   |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description                                | Market Value | % of Net Assets | Quantity   | Description  | Market Value | % of Net Assets |
|--|--|--------------|-----------------|--|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 |
| Common and Preferred Stocks - 97.50% (continued)   |  |              |                 | Common and Preferred Stocks - 97.50% (continued)   |  |              |                 |
| Malaysia   |  |              |                 | Mexico (continued)   |  |              |                 |
| MYR 76,200   | AMMB Holdings Bhd                          | 54,147       | 0.01            | MXN 58,400   | Grupo Bimbo SAB de CV                              | 128,735      | 0.04            |
| MYR 116,586  | Axiata Group Bhd                           | 105,030      | 0.03            | MXN 12,464   | Grupo Carso SAB de CV                              | 38,994       | 0.01            |
| MYR 242,594  | CIMB Group Holdings Bhd                    | 269,387      | 0.08            | MXN 110,773  | Grupo Financiero Banorte SAB de CV                 | 716,362      | 0.20            |
| MYR 155,600  | Dialog Group Bhd                           | 108,318      | 0.03            | MXN 104,900  | Grupo Financiero Inbursa SAB de CV                 | 103,896      | 0.03            |
| MYR 112,100  | DiGi.Com Bhd                               | 111,519      | 0.03            | MXN 91,100   | Grupo Televisa SAB                                 | 260,894      | 0.07            |
| MYR 6,000  | Fraser & Neave Holdings Bhd                | 38,155       | 0.01            | MXN 5,310  | Industrias Penoles SAB de CV                       | 73,383       | 0.02            |
| MYR 96,300   | Genting Bhd                                | 114,358      | 0.03            | MXN 68,800   | Kimberly-Clark de Mexico SAB de CV                 | 122,220      | 0.04            |
| MYR 134,100  | Genting Malaysia Bhd                       | 89,475       | 0.02            | MXN 10,700   | Megacable Holdings SAB de CV                       | 37,909       | 0.01            |
| MYR 28,600   | HAP Seng Consolidated Bhd                  | 53,735       | 0.01            | MXN 44,737   | Orbia Advance Corp SAB de CV                       | 117,154      | 0.03            |
| MYR 58,100   | Hartalega Holdings Bhd                     | 102,863      | 0.03            | MXN 10,315   | Promotora y Operadora de Infraestructura SAB de CV | 82,616       | 0.02            |
| MYR 38,384   | Hong Leong Bank Bhd                        | 173,082      | 0.05            | MXN 63,200   | Telesites SAB de CV                                | 58,532       | 0.02            |
| MYR 8,832  | Hong Leong Financial Group Bhd             | 37,868       | 0.01            | MXN 222,900  | Wal-Mart de Mexico SAB de CV                       | 728,465      | 0.21            |
| MYR 63,100   | IHH Healthcare Bhd                         | 83,140       | 0.02            | Total Mexico   |  | 5,494,518    | 1.57            |
| MYR 109,200  | IOI Corp Bhd                               | 98,902       | 0.03            | Pakistan   |  |              |                 |
| MYR 52,800   | Kossan Rubber Industries                   | 40,953       | 0.01            | PKR 36,787   | Habib Bank Ltd                                     | 28,563       | 0.01            |
| MYR 19,598   | Kuala Lumpur Kepong Bhd                    | 96,114       | 0.03            | PKR 2,692  | Lucky Cement Ltd                                   | 14,749       | 0.00            |
| MYR 151,806  | Malayan Banking Bhd                        | 296,555      | 0.08            | PKR 16,100   | MCB Bank Ltd                                       | 16,328       | 0.01            |
| MYR 46,600   | Malaysia Airports Holdings Bhd             | 67,349       | 0.02            | Total Pakistan   |  | 59,640       | 0.02            |
| MYR 100,700  | Maxis Bhd                                  | 106,485      | 0.03            | Peru   |  |              |                 |
| MYR 62,100   | MISC Bhd                                   | 101,418      | 0.03            | USD 9,846  | Cia de Minas Buenaventura SAA-ADR                  | 89,106       | 0.02            |
| MYR 3,000  | Nestle Malaysia Bhd                        | 96,327       | 0.03            | USD 2,573  | Credicorp Ltd                                      | 311,616      | 0.09            |
| MYR 86,900   | Petronas Chemicals Group Bhd               | 168,713      | 0.05            | Total Peru   |  | 400,722      | 0.11            |
| MYR 12,200   | Petronas Dagangan Bhd                      | 54,660       | 0.01            | Philippines  |  |              |                 |
| MYR 25,900   | Petronas Gas Bhd                           | 96,700       | 0.03            | PHP 84,860   | Aboitiz Equity Ventures Inc                        | 73,274       | 0.02            |
| MYR 21,540   | PPB Group Bhd                              | 94,949       | 0.03            | PHP 10,486   | Ayala Corp   | 171,849      | 0.05            |
| MYR 122,500  | Press Metal Aluminium Holdings Bhd         | 141,045      | 0.04            | PHP 303,710  | Ayala Land Inc                                     | 224,291      | 0.06            |
| MYR 629,700  | Public Bank Bhd                            | 623,405      | 0.18            | PHP 65,822   | Bank of the Philippine Islands                     | 119,603      | 0.03            |
| MYR 43,950   | QL Resources Bhd                           | 59,814       | 0.02            | PHP 75,100   | BDO Unibank Inc                                    | 174,154      | 0.05            |
| MYR 103,190  | RHB Bank Bhd                               | 134,223      | 0.04            | PHP 2,530  | Globe Telecom Inc                                  | 95,364       | 0.03            |
| MYR 122,834  | Sime Darby Bhd                             | 64,502       | 0.02            | PHP 4,378  | GT Capital Holdings Inc                            | 54,439       | 0.02            |
| MYR 58,404   | Sime Darby Plantation Bhd                  | 55,991       | 0.02            | PHP 58,030   | International Container Terminal Services Inc      | 194,602      | 0.06            |
| MYR 61,435   | Supermax Corp Bhd                          | 48,834       | 0.01            | PHP 112,541  | JG Summit Holdings Inc                             | 143,284      | 0.04            |
| MYR 39,500   | Telekom Malaysia Bhd                       | 57,754       | 0.02            | PHP 19,700   | Jollibee Foods Corp                                | 86,201       | 0.03            |
| MYR 83,700   | Tenaga Nasional Bhd                        | 197,380      | 0.06            | PHP 8,640  | Manila Electric Co                                 | 49,063       | 0.01            |
| MYR 201,700  | Top Glove Corp Bhd                         | 202,599      | 0.06            | PHP 640,073  | Metro Pacific Investments Corp                     | 51,007       | 0.02            |
| MYR 36,100   | Westports Holdings Bhd                     | 36,609       | 0.01            | PHP 75,725   | Metropolitan Bank & Trust Co                       | 75,547       | 0.02            |
| Total Malaysia   |  | 4,282,358    | 1.22            | PHP 2,455  | PLDT Inc   | 65,027       | 0.02            |
| Mexico   |  |              |                 | PHP 8,942  | SM Investments Corp                                | 183,090      | 0.05            |
| MXN 1,404,600  | America Movil SAB de CV                    | 1,058,185    | 0.30            | PHP 378,850  | SM Prime Holdings Inc                              | 283,274      | 0.08            |
| MXN 12,750   | Arca Continental SAB de CV                 | 74,039       | 0.02            | PHP 38,670   | Universal Robina Corp                              | 114,469      | 0.03            |
| MXN 22,000   | Becle SAB de CV                            | 57,943       | 0.02            | Total Philippines  |  | 2,158,538    | 0.62            |
| MXN 575,887  | Cemex SAB de CV                            | 486,498      | 0.14            | Poland   |  |              |                 |
| MXN 15,215   | Coca-Cola Femsa SAB de CV                  | 80,597       | 0.02            | PLN 13,583   | Allegro.eu SA                                      | 234,126      | 0.07            |
| MXN 120,000  | Fibra Uno Administracion SA de CV REIT     | 129,761      | 0.04            | PLN 7,033  | Bank Polska Kasa Opieki SA                         | 171,807      | 0.05            |
| MXN 83,300   | Fomento Economico Mexicano SAB de CV       | 703,409      | 0.20            | PLN 2,882  | CD Projekt SA                                      | 140,065      | 0.04            |
| MXN 9,130  | Gruma SAB de CV                            | 102,170      | 0.03            | PLN 12,045   | Cyfrowy Polsat SA                                  | 94,727       | 0.03            |
| MXN 18,900   | Grupo Aeroportuario del Pacifico SAB de CV | 201,383      | 0.06            |  |  |              |                 |
| MXN 7,110  | Grupo Aeroportuario del Sureste SAB de CV  | 131,373      | 0.04            |  |  |              |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description                                 | Market Value     | % of Net Assets | Quantity   | Description                                    | Market Value      | % of Net Assets |
|--|---|------------------|-----------------|--|--|-------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |                  |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |                   |                 |
| Common and Preferred Stocks - 97.50% (continued)   |   |                  |                 | Common and Preferred Stocks - 97.50% (continued)   |  |                   |                 |
| Poland (continued)   |   |                  |                 | Russia (continued)   |  |                   |                 |
| PLN 1,862  | Dino Polska SA                              | 136,899          | 0.04            | USD 322,713  | Surgutneftegas PJSC                            | 161,923           | 0.05            |
| PLN 5,328  | KGHM Polska Miedz SA                        | 262,621          | 0.07            | USD 313,082  | Surgutneftegas PJSC-Preferred Stock            | 198,532           | 0.06            |
| PLN 42   | LPP SA                                      | 141,986          | 0.04            | USD 61,861   | Tatneft PJSC                                   | 449,814           | 0.13            |
| PLN 21,022   | Orange Polska SA                            | 37,080           | 0.01            | USD 136,242,814  | VTB Bank PJSC                                  | 90,329            | 0.03            |
| PLN 38,000   | PGE Polska Grupa Energetyczna SA            | 93,927           | 0.03            | USD 4,165  | X5 Retail Group NV-GDR                         | 146,025           | 0.04            |
| PLN 11,362   | Polski Koncern Naftowy ORLEN SA             | 229,150          | 0.07            | USD 11,639   | Yandex NV                                      | 825,920           | 0.23            |
| PLN 100,232  | Polskie Gornictwo Naftowe i Gazownictwo SA  | 175,663          | 0.05            | <b>Total Russia</b>  |  | <b>9,929,584</b>  | <b>2.83</b>     |
| PLN 33,322   | Powszechna Kasa Oszczednosci Bank Polski SA | 331,119          | 0.09            | Saudi Arabia   |  |                   |                 |
| PLN 23,081   | Powszechny Zaklad Ubezpieczen SA            | 222,504          | 0.06            | SAR 1,622  | Abdullah Al Othaim Markets Co                  | 53,628            | 0.02            |
| PLN 1,614  | Santander Bank Polska SA                    | 107,854          | 0.03            | SAR 4,582  | Advanced Petrochemical Co                      | 88,332            | 0.03            |
| <b>Total Poland</b>  |   | <b>2,379,528</b> | <b>0.68</b>     | SAR 50,585   | Al Rajhi Bank                                  | 1,497,156         | 0.43            |
| Qatar  |   |                  |                 | SAR 37,883   | Alinma Bank                                    | 212,526           | 0.06            |
| QAR 48,348   | Barwa Real Estate Co                        | 39,571           | 0.01            | SAR 8,534  | Almarai Co JSC                                 | 144,266           | 0.04            |
| QAR 75,615   | Commercial Bank PQSC                        | 109,446          | 0.03            | SAR 22,141   | Arab National Bank                             | 134,013           | 0.04            |
| QAR 75,187   | Industries Qatar QSC                        | 273,614          | 0.08            | SAR 14,083   | Bank AlBilad                                   | 137,811           | 0.04            |
| QAR 189,641  | Masraf Al Rayan QSC                         | 232,246          | 0.06            | SAR 17,357   | Bank Al-Jazira                                 | 85,619            | 0.02            |
| QAR 189,111  | Mesaieed Petrochemical Holding Co           | 97,750           | 0.03            | SAR 22,311   | Banque Saudi Fransi                            | 228,440           | 0.07            |
| QAR 36,167   | Ooredoo QPSC                                | 72,463           | 0.02            | SAR 3,018  | Bupa Arabia for Cooperative Insurance Co       | 99,945            | 0.03            |
| QAR 15,589   | Qatar Electricity & Water Co QSC            | 71,330           | 0.02            | SAR 2,416  | Co for Cooperative Insurance                   | 53,340            | 0.02            |
| QAR 21,386   | Qatar Fuel QSC                              | 104,023          | 0.03            | SAR 22,861   | Dar Al Arkan Real Estate Development Co        | 64,370            | 0.02            |
| QAR 74,739   | Qatar Gas Transport Co Ltd                  | 61,581           | 0.02            | SAR 1,593  | Dr Sulaiman Al Habib Medical Services Group Co | 69,405            | 0.02            |
| QAR 32,317   | Qatar International Islamic Bank QSC        | 82,634           | 0.02            | SAR 14,083   | Emaar Economic City                            | 48,065            | 0.01            |
| QAR 57,298   | Qatar Islamic Bank SAQ                      | 272,091          | 0.08            | SAR 16,299   | Etiihad Etisalat Co                            | 144,068           | 0.04            |
| QAR 171,450  | Qatar National Bank QPSC                    | 845,242          | 0.24            | SAR 1,824  | Jarir Marketing Co                             | 102,717           | 0.03            |
| <b>Total Qatar</b>   |   | <b>2,261,991</b> | <b>0.64</b>     | SAR 21,805   | Mobile Telecommunications Co Saudi Arabia      | 84,536            | 0.02            |
| Romania  |   |                  |                 | SAR 1,738  | Mouwasat Medical Services Co                   | 83,508            | 0.02            |
| ZAR 15,997   | NEPI Rockcastle PLC                         | 113,400          | 0.03            | SAR 89,981   | National Commercial Bank                       | 1,381,961         | 0.39            |
| <b>Total Romania</b>   |   | <b>113,400</b>   | <b>0.03</b>     | SAR 12,895   | National Industrialization Co                  | 66,428            | 0.02            |
| Russia   |   |                  |                 | SAR 5,600  | National Petrochemical Co                      | 65,700            | 0.02            |
| USD 115,264  | Alrosa PJSC                                 | 212,025          | 0.06            | SAR 8,313  | Rabigh Refining & Petrochemical Co             | 52,089            | 0.01            |
| USD 464,635  | Gazprom PJSC                                | 1,789,373        | 0.51            | SAR 56,487   | Riyad Bank                                     | 399,132           | 0.11            |
| USD 1,744,120  | Inter RAO UES PJSC                          | 111,852          | 0.03            | SAR 15,523   | Sahara International Petrochemical Co          | 126,861           | 0.04            |
| USD 15,895   | LUKOIL PJSC                                 | 1,470,185        | 0.42            | SAR 8,044  | Saudi Arabian Fertilizer Co                    | 256,094           | 0.07            |
| USD 3,397  | Magnit PJSC                                 | 247,031          | 0.07            | SAR 20,245   | Saudi Arabian Mining Co                        | 341,159           | 0.10            |
| USD 2,000  | Mail.Ru Group Ltd                           | 45,320           | 0.01            | SAR 89,571   | Saudi Arabian Oil Co                           | 838,295           | 0.24            |
| USD 17,738   | Mobile TeleSystems PJSC-ADR                 | 164,254          | 0.05            | SAR 38,122   | Saudi Basic Industries Corp                    | 1,238,070         | 0.35            |
| USD 61,688   | Moscow Exchange MICEX-RTS PJSC              | 144,134          | 0.04            | SAR 31,098   | Saudi British Bank                             | 261,195           | 0.07            |
| USD 3,729  | Novatek PJSC-GDR                            | 817,769          | 0.23            | SAR 5,412  | Saudi Cement Co                                | 91,778            | 0.03            |
| USD 52,607   | Novolipetsk Steel PJSC                      | 165,453          | 0.05            | SAR 36,028   | Saudi Electricity Co                           | 231,899           | 0.07            |
| USD 1,600  | Ozon Holdings PLC                           | 93,792           | 0.03            | SAR 9,525  | Saudi Industrial Investment Group              | 88,891            | 0.03            |
| USD 5,623  | PhosAgro PJSC-GDR                           | 113,810          | 0.03            | SAR 31,751   | Saudi Kayan Petrochemical Co                   | 152,897           | 0.04            |
| USD 1,481  | Polyus PJSC                                 | 287,163          | 0.08            | SAR 25,260   | Saudi Telecom Co                               | 886,363           | 0.25            |
| USD 55,874   | Rosneft Oil Co PJSC                         | 436,720          | 0.12            | SAR 11,414   | Savola Group                                   | 131,323           | 0.04            |
| USD 424,314  | Sberbank of Russia PJSC                     | 1,775,522        | 0.51            | SAR 9,502  | Yanbu National Petrochemical Co                | 183,939           | 0.05            |
| USD 8,507  | Severstal PJSC                              | 182,638          | 0.05            | <b>Total Saudi Arabia</b>  |  | <b>10,125,819</b> | <b>2.89</b>     |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description                           | Market Value | % of Net Assets | Quantity   | Description                              | Market Value | % of Net Assets |
|--|---------------------------------------|--------------|-----------------|--|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |                                       |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 |
| Common and Preferred Stocks - 97.50% (continued)   |                                       |              |                 | Common and Preferred Stocks - 97.50% (continued)   |  |              |                 |
| Singapore  |                                       |              |                 | Taiwan (continued)   |  |              |                 |
| HKD 8,500  | BOC Aviation Ltd                      | 71,692       | 0.02            | TWD 47,054   | Chailease Holding Co Ltd                 | 341,981      | 0.10            |
| Total Singapore  |                                       | 71,692       | 0.02            | TWD 157,259  | Chang Hwa Commercial Bank Ltd            | 91,152       | 0.03            |
| South Africa   |                                       |              |                 | TWD 79,000   | Cheng Shin Rubber Industry Co Ltd        | 132,553      | 0.04            |
| ZAR 33,839   | Absa Group Ltd                        | 321,641      | 0.09            | TWD 513,000  | China Development Financial Holding Corp | 242,116      | 0.07            |
| ZAR 4,743  | African Rainbow Minerals Ltd          | 84,820       | 0.02            | TWD 50,469   | China Life Insurance Co Ltd              | 47,729       | 0.01            |
| ZAR 2,016  | Anglo American Platinum Ltd           | 232,878      | 0.07            | TWD 520,000  | China Steel Corp                         | 739,058      | 0.21            |
| ZAR 15,889   | AngloGold Ashanti Ltd                 | 295,430      | 0.08            | TWD 162,000  | Chunghwa Telecom Co Ltd                  | 662,826      | 0.19            |
| ZAR 17,930   | Aspen Pharmacare Holdings Ltd         | 203,538      | 0.06            | TWD 141,000  | Compal Electronics Inc                   | 113,104      | 0.03            |
| ZAR 12,797   | Bid Corp Ltd                          | 277,481      | 0.08            | TWD 797,360  | CTBC Financial Holding Co Ltd            | 649,621      | 0.19            |
| ZAR 10,132   | Bidvest Group Ltd                     | 135,148      | 0.04            | TWD 80,152   | Delta Electronics Inc                    | 871,639      | 0.25            |
| ZAR 3,668  | Capitec Bank Holdings Ltd             | 433,232      | 0.12            | TWD 515,422  | E.Sun Financial Holding Co Ltd           | 486,518      | 0.14            |
| ZAR 9,454  | Clicks Group Ltd                      | 162,672      | 0.05            | TWD 7,169  | Eclat Textile Co Ltd                     | 168,788      | 0.05            |
| ZAR 16,680   | Discovery Ltd                         | 147,505      | 0.04            | TWD 107,662  | Evergreen Marine Corp Taiwan Ltd         | 761,217      | 0.22            |
| ZAR 10,522   | Exxaro Resources Ltd                  | 124,109      | 0.03            | TWD 106,000  | Far Eastern New Century Corp             | 121,741      | 0.03            |
| ZAR 211,088  | FirstRand Ltd                         | 792,241      | 0.23            | TWD 72,000   | Far EasTone Telecommunications Co Ltd    | 166,934      | 0.05            |
| ZAR 33,811   | Gold Fields Ltd                       | 304,042      | 0.09            | TWD 16,793   | Feng TAY Enterprise Co Ltd               | 147,363      | 0.04            |
| ZAR 133,338  | Growthpoint Properties Ltd REIT       | 139,139      | 0.04            | TWD 485,162  | First Financial Holding Co Ltd           | 395,269      | 0.11            |
| ZAR 21,265   | Harmony Gold Mining Co Ltd            | 78,574       | 0.02            | TWD 158,000  | Formosa Chemicals & Fibre Corp           | 480,309      | 0.14            |
| ZAR 34,537   | Impala Platinum Holdings Ltd          | 569,596      | 0.16            | TWD 48,000   | Formosa Petrochemical Corp               | 183,472      | 0.05            |
| ZAR 3,719  | Kumba Iron Ore Ltd                    | 166,846      | 0.05            | TWD 166,000  | Formosa Plastics Corp                    | 613,656      | 0.18            |
| ZAR 9,815  | Mr Price Group Ltd                    | 144,708      | 0.04            | TWD 41,190   | Foxconn Technology Co Ltd                | 97,126       | 0.03            |
| ZAR 70,537   | MTN Group Ltd                         | 509,956      | 0.15            | TWD 282,000  | Fubon Financial Holding Co Ltd           | 747,952      | 0.21            |
| ZAR 14,175   | Multichoice Group Ltd                 | 116,487      | 0.03            | TWD 11,000   | Giant Manufacturing Co Ltd               | 125,742      | 0.04            |
| ZAR 17,817   | Naspers Ltd                           | 3,741,942    | 1.07            | TWD 8,000  | Globalwafers Co Ltd                      | 263,867      | 0.08            |
| ZAR 14,457   | Nedbank Group Ltd                     | 173,003      | 0.05            | TWD 11,557   | Hiwin Technologies Corp                  | 163,841      | 0.05            |
| ZAR 13,606   | Northam Platinum Ltd                  | 206,709      | 0.06            | TWD 511,640  | Hon Hai Precision Industry Co Ltd        | 2,056,660    | 0.59            |
| ZAR 163,429  | Old Mutual Ltd                        | 154,516      | 0.04            | TWD 11,000   | Hotai Motor Co Ltd                       | 242,405      | 0.07            |
| ZAR 31,418   | Rand Merchant Investment Holdings Ltd | 68,958       | 0.02            | TWD 316,999  | Hua Nan Financial Holdings Co Ltd        | 209,910      | 0.06            |
| ZAR 20,351   | Remgro Ltd                            | 163,335      | 0.05            | TWD 335,000  | Innolux Corp                             | 249,484      | 0.07            |
| ZAR 87,254   | Sanlam Ltd                            | 375,017      | 0.11            | TWD 116,000  | Inventec Corp                            | 109,287      | 0.03            |
| ZAR 21,486   | Sasol Ltd                             | 328,051      | 0.09            | TWD 4,500  | Largan Precision Co Ltd                  | 500,673      | 0.14            |
| ZAR 19,172   | Shoprite Holdings Ltd                 | 208,709      | 0.06            | TWD 78,219   | Lite-On Technology Corp                  | 161,702      | 0.05            |
| ZAR 117,703  | Sibanye Stillwater Ltd                | 491,791      | 0.14            | TWD 62,000   | MediaTek Inc                             | 2,140,655    | 0.61            |
| ZAR 8,575  | SPAR Group Ltd                        | 108,632      | 0.03            | TWD 477,779  | Mega Financial Holding Co Ltd            | 563,303      | 0.16            |
| ZAR 49,487   | Standard Bank Group Ltd               | 442,268      | 0.13            | TWD 31,000   | Micro-Star International Co Ltd          | 175,236      | 0.05            |
| ZAR 7,287  | Tiger Brands Ltd                      | 106,661      | 0.03            | TWD 222,000  | Nan Ya Plastics Corp                     | 662,913      | 0.19            |
| ZAR 24,247   | Vodacom Group Ltd                     | 218,667      | 0.06            | TWD 10,000   | Nan Ya Printed Circuit Board Corp        | 139,794      | 0.04            |
| ZAR 35,074   | Woolworths Holdings Ltd               | 132,423      | 0.04            | TWD 54,000   | Nanya Technology Corp                    | 154,466      | 0.04            |
| Total South Africa   |                                       | 12,160,725   | 3.47            | TWD 6,000  | Nien Made Enterprise Co Ltd              | 89,044       | 0.03            |
| Taiwan   |                                       |              |                 | TWD 22,000   | Novatek Microelectronics Corp            | 394,006      | 0.11            |
| TWD 19,000   | Accton Technology Corp                | 225,375      | 0.06            | TWD 9,000  | Oneness Biotech Co Ltd                   | 74,939       | 0.02            |
| TWD 112,000  | Acer Inc                              | 117,778      | 0.03            | TWD 77,000   | Pegatron Corp                            | 190,134      | 0.05            |
| TWD 14,376   | Advantech Co Ltd                      | 178,007      | 0.05            | TWD 7,000  | Phison Electronics Corp                  | 120,592      | 0.03            |
| TWD 5,000  | Airtac International Group            | 192,912      | 0.06            | TWD 100,000  | Pou Chen Corp                            | 141,050      | 0.04            |
| TWD 124,483  | ASE Technology Holding Co Ltd         | 500,389      | 0.14            | TWD 24,000   | Powertech Technology Inc                 | 92,598       | 0.03            |
| TWD 77,000   | Asia Cement Corp                      | 140,113      | 0.04            | TWD 22,000   | President Chain Store Corp               | 207,663      | 0.06            |
| TWD 1,000  | ASMedia Technology Inc                | 48,273       | 0.01            | TWD 104,000  | Quanta Computer Inc                      | 326,604      | 0.09            |
| TWD 30,000   | Asustek Computer Inc                  | 400,000      | 0.11            | TWD 18,000   | Realtek Semiconductor Corp               | 326,245      | 0.09            |
| TWD 313,000  | AU Optronics Corp                     | 254,444      | 0.07            |  |  |              |                 |
| TWD 27,000   | Catcher Technology Co Ltd             | 176,366      | 0.05            |  |  |              |                 |
| TWD 337,558  | Cathay Financial Holding Co Ltd       | 653,006      | 0.19            |  |  |              |                 |



## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description                                     | Market Value     | % of Net Assets | Quantity   | Description                               | Market Value       | % of Net Assets |
|--|---|------------------|-----------------|--|---|--------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |                  |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |                    |                 |
| Common and Preferred Stocks - 97.50% (continued)   |   |                  |                 | Common and Preferred Stocks - 97.50% (continued)   |   |                    |                 |
| Thailand (continued)   |   |                  |                 | United Arab Emirates (continued)   |   |                    |                 |
| THB 18,200   | Thai Union Group PCL–NVDR                       | 11,244           | 0.00            | AED 64,098   | Emirates Telecommunications Group Co PJSC | 383,909            | 0.11            |
| THB 550,824  | True Corp PCL                                   | 54,653           | 0.02            | AED 182,197  | First Abu Dhabi Bank PJSC                 | 828,360            | 0.24            |
| <b>Total Thailand</b>  |   | <b>5,587,148</b> | <b>1.59</b>     | <b>Total United Arab Emirates</b>  |   | <b>2,420,831</b>   | <b>0.69</b>     |
| Turkey   |   |                  |                 | United States  |   |                    |                 |
| TRY 139,668  | Akbank T.A.S.                                   | 84,886           | 0.02            | USD 17,900   | Yum China Holdings Inc                    | 1,185,875          | 0.34            |
| TRY 31,034   | Aselsan Elektronik Sanayi Ve Ticaret AS         | 52,584           | 0.02            | <b>Total United States</b>   |   | <b>1,185,875</b>   | <b>0.34</b>     |
| TRY 16,739   | BIM Birlesik Magazalar AS                       | 119,750          | 0.03            | <b>Total Common and Preferred Stocks</b>   |   | <b>341,865,823</b> | <b>97.50</b>    |
| TRY 61,031   | Eregli Demir ve Celik Fabrikalari TAS           | 126,453          | 0.04            | Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market       |   |                    |                 |
| TRY 2,805  | Ford Otomotiv Sanayi AS                         | 54,954           | 0.02            |  |   | <b>341,867,863</b> | <b>97.50</b>    |
| TRY 31,294   | KOC Holding AS                                  | 66,028           | 0.02            | Other transferable securities  |   |                    |                 |
| TRY 5,655  | Tupras Turkiye Petrol Rafinerileri AS           | 61,676           | 0.02            | Common and Preferred Stocks - 0.03%  |   |                    |                 |
| TRY 43,177   | Turkcell Iletisim Hizmetleri AS                 | 80,017           | 0.02            | Brazil   |   |                    |                 |
| TRY 70,090   | Turkiye Garanti Bankasi AS                      | 66,964           | 0.02            | BRL 30,591   | Ultrapar Participacoes SA                 | 244                | 0.00            |
| TRY 73,808   | Turkiye Is Bankasi AS                           | 43,329           | 0.01            | <b>Total Brazil</b>  |   | <b>244</b>         | <b>0.00</b>     |
| TRY 53,923   | Turkiye Sise ve Cam Fabrikalari AS              | 47,421           | 0.01            | China  |   |                    |                 |
| <b>Total Turkey</b>  |   | <b>804,062</b>   | <b>0.23</b>     | CNY 9,900  | Hangzhou Silan Microelectronics Co Ltd    | 86,345             | 0.03            |
| United Arab Emirates   |   |                  |                 | <b>Total China</b>   |   | <b>86,345</b>      | <b>0.03</b>     |
| AED 103,744  | Abu Dhabi Commercial Bank PJSC                  | 194,036          | 0.05            | Hong Kong  |   |                    |                 |
| AED 60,901   | Abu Dhabi Islamic Bank PJSC                     | 90,859           | 0.02            | HKD 283,900  | China Com Rich Rene Ene Invest*           | 0                  | 0.00            |
| AED 83,390   | Abu Dhabi National Oil Co for Distribution PJSC | 98,302           | 0.03            | HKD 84,000   | Huishan Dairy*                            | 0                  | 0.00            |
| AED 166,986  | Aldar Properties PJSC                           | 173,662          | 0.05            | <b>Total Hong Kong</b>   |   | <b>0</b>           | <b>0.00</b>     |
| AED 73,605   | Dubai Islamic Bank PJSC                         | 96,586           | 0.03            | <b>Total Common and Preferred Stocks</b>   |   | <b>86,589</b>      | <b>0.03</b>     |
| AED 121,989  | Emaar Properties PJSC                           | 138,158          | 0.04            | <b>Total Other transferable securities</b>   |   | <b>86,589</b>      | <b>0.03</b>     |
| AED 115,589  | Emirates NBD Bank PJSC                          | 416,959          | 0.12            | <b>TOTAL INVESTMENTS</b>   |   | <b>341,954,452</b> | <b>97.53</b>    |

### Derivatives

#### Futures Contracts – (0.01)%

| Description                                      | Currency | Number of Contracts | Commitment       | Unrealised Loss    | % of Net Assets |
|--|----------|---------------------|------------------|--------------------|-----------------|
| MSCI EMERGING MARKETS INDEX FUTURE, due 17/09/21 | USD      | 127                 | 8,666,480        | (32,720)           | (0.01)          |
| <b>Unrealised Loss on Futures Contracts</b>      |          |                     | <b>8,666,480</b> | <b>(32,720)</b>    | <b>(0.01)</b>   |
| <b>Total Futures Contracts</b>                   |          |                     | <b>8,666,480</b> | <b>(32,720)</b>    | <b>(0.01)</b>   |
| <b>Other Net Assets/(Liabilities)</b>            |          |                     |                  | <b>8,703,714</b>   | <b>2.48</b>     |
| <b>TOTAL NET ASSETS</b>                          |          |                     |                  | <b>350,625,446</b> | <b>100.00</b>   |

The counterparty for futures contracts was Goldman Sachs & Co. Collateral held for the futures contracts includes USD 497,268 held as cash at Goldman Sachs & Co.

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

## Schedule of Investments

as at 30 June 2021 (Expressed in Euro)

| Quantity   | Description   | Market Value   | % of Net Assets | Quantity  | Description   | Market Value     | % of Net Assets |
|--|---|----------------|-----------------|---|---|------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market |   |                |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |   |                  |                 |
| Corporate Bonds - 14.53%   |   |                |                 | Corporate Bonds - 14.53% <i>(continued)</i>   |   |                  |                 |
| Australia  |   |                |                 | France <i>(continued)</i>   |   |                  |                 |
| EUR 35,000   | National Australia Bank Ltd, 1.250%, 18/05/26           | 37,237         | 0.02            | EUR 100,000   | Credit Agricole SA, 1.375%, 03/05/27                  | 107,175          | 0.06            |
| EUR 100,000  | National Australia Bank Ltd, 1.375%, 30/08/28           | 108,601        | 0.06            | EUR 100,000   | Credit Agricole SA, 0.125%, 09/12/27                  | 98,203           | 0.05            |
| <b>Total Australia</b>   |   | <b>145,838</b> | <b>0.08</b>     | EUR 100,000   | Credit Agricole SA, 0.375%, 20/04/28                  | 98,969           | 0.05            |
| Belgium  |   |                |                 | EUR 100,000   | Danone SA, 1.208%, 03/11/28                           | 107,799          | 0.06            |
| EUR 100,000  | Anheuser Busch InBev SA, 1.125%, 01/07/27               | 105,696        | 0.05            | EUR 100,000   | Engie SA, 2.375%, 19/05/26                            | 111,640          | 0.06            |
| EUR 170,000  | Anheuser-Busch InBev SA/NV, 2.125%, 02/12/27            | 190,274        | 0.10            | EUR 100,000   | EssilorLuxottica SA, 0.375%, 05/01/26                 | 102,245          | 0.05            |
| EUR 30,000   | Anheuser-Busch InBev SA/NV, 2.000%, 17/03/28            | 33,505         | 0.02            | EUR 100,000   | EssilorLuxottica SA, 0.500%, 05/06/28                 | 102,730          | 0.05            |
| EUR 100,000  | Anheuser-Busch InBev SA/NV, 1.500%, 18/04/30            | 108,643        | 0.06            | EUR 2,000,000   | HSBC France SA, 0.200%, 04/09/21                      | 2,002,520        | 1.05            |
| <b>Total Belgium</b>   |   | <b>438,118</b> | <b>0.23</b>     | EUR 100,000   | HSBC France SA, 0.100%, 03/09/27                      | 99,437           | 0.05            |
| Finland  |   |                |                 | EUR 200,000   | LVMH Moet Hennessy Louis Vuitton SE, 0.750%, 07/04/25 | 206,872          | 0.11            |
| EUR 100,000  | Nordea Bank Abp, 0.500%, 14/05/27                       | 102,540        | 0.06            | EUR 100,000   | Orange SA, 2.000%, 15/01/29                           | 112,984          | 0.06            |
| EUR 100,000  | OP Corporate Bank plc, 0.100%, 16/11/27                 | 99,596         | 0.05            | EUR 100,000   | Orange SA, 1.375%, 16/01/30                           | 108,838          | 0.06            |
| <b>Total Finland</b>   |   | <b>202,136</b> | <b>0.11</b>     | EUR 100,000   | Pernod Ricard SA, 1.125%, 07/04/25                    | 104,389          | 0.05            |
| France   |   |                |                 | EUR 200,000   | Sanofi, 0.500%, 13/01/27                              | 205,996          | 0.11            |
| EUR 100,000  | Autoroutes du Sud de la France SA, 1.250%, 18/01/27     | 106,718        | 0.06            | EUR 100,000   | Sanofi, 1.500%, 01/04/30                              | 110,928          | 0.06            |
| EUR 100,000  | Banque Federative du Credit Mutuel SA, 1.250%, 14/01/25 | 104,761        | 0.05            | EUR 100,000   | Societe Generale SA, 0.750%, 25/01/27                 | 101,157          | 0.05            |
| EUR 100,000  | Banque Federative du Credit Mutuel SA, 1.625%, 19/01/26 | 107,336        | 0.06            | EUR 100,000   | Societe Generale SA, 0.125%, 18/02/28                 | 98,845           | 0.05            |
| EUR 100,000  | Banque Federative du Credit Mutuel SA, 0.750%, 08/06/26 | 103,317        | 0.05            | EUR 100,000   | Societe Generale SA, 0.875%, 22/09/28                 | 101,591          | 0.05            |
| EUR 100,000  | Banque Federative du Credit Mutuel SA, 1.375%, 16/07/28 | 108,013        | 0.06            | EUR 100,000   | Societe Generale SA, 2.125%, 27/09/28                 | 109,842          | 0.06            |
| EUR 100,000  | Banque Federative du Credit Mutuel SA, 0.250%, 19/07/28 | 97,992         | 0.05            | EUR 100,000   | Total Capital International SA, 2.500%, 25/03/26      | 112,184          | 0.06            |
| EUR 100,000  | BNP Paribas SA, 1.500%, 17/11/25                        | 105,902        | 0.05            | EUR 100,000   | Total Capital International SA, 1.491%, 08/04/27      | 107,942          | 0.06            |
| EUR 100,000  | BNP Paribas SA, 1.125%, 11/06/26                        | 104,224        | 0.05            | EUR 100,000   | Total Capital International SA, 0.750%, 12/07/28      | 103,955          | 0.05            |
| EUR 100,000  | BNP Paribas SA, 2.125%, 23/01/27                        | 107,934        | 0.06            | <b>Total France</b>   |   | <b>6,510,974</b> | <b>3.40</b>     |
| EUR 100,000  | BNP Paribas SA, 1.500%, 23/05/28                        | 107,300        | 0.06            | Germany   |   |                  |                 |
| EUR 100,000  | BNP Paribas SA, 1.500%, 25/05/28                        | 109,342        | 0.06            | EUR 100,000   | BASF SE, 0.250%, 05/06/27                             | 101,665          | 0.05            |
| EUR 100,000  | BNP Paribas SA, 1.125%, 17/04/29                        | 103,465        | 0.05            | EUR 100,000   | Bayer AG, 0.050%, 12/01/25                            | 99,798           | 0.05            |
| EUR 100,000  | Bouygues SA, 1.125%, 24/07/28                           | 106,690        | 0.06            | EUR 100,000   | Bayer AG, 0.375%, perpetual                           | 101,112          | 0.05            |
| EUR 100,000  | BPCE SA, 1.000%, 01/04/25                               | 103,391        | 0.05            | EUR 100,000   | Bayer AG, 0.750%, perpetual                           | 101,895          | 0.05            |
| EUR 200,000  | BPCE SA, 0.250%, 15/01/26                               | 201,862        | 0.11            | EUR 100,000   | Bayer AG, 0.375%, perpetual                           | 98,057           | 0.05            |
| EUR 100,000  | BPCE SA, 0.500%, 15/09/27                               | 100,396        | 0.05            | EUR 40,000  | Commerzbank AG, 0.625%, 28/08/24                      | 40,858           | 0.02            |
| EUR 100,000  | Credit Agricole SA, 0.500%, 24/06/24                    | 101,586        | 0.05            | EUR 80,000  | Commerzbank AG, 1.000%, 04/03/26                      | 83,187           | 0.05            |
| EUR 100,000  | Credit Agricole SA, 1.250%, 14/04/26                    | 105,969        | 0.05            | EUR 15,000  | Daimler AG, 0.850%, 28/02/25                          | 15,512           | 0.01            |
| EUR 100,000  | Credit Agricole SA, 1.875%, 20/12/26                    | 108,535        | 0.06            | EUR 110,000   | Daimler AG, 2.625%, 07/04/25                          | 121,127          | 0.06            |
|  |   |                |                 | EUR 40,000  | Daimler AG, 1.000%, 15/11/27                          | 41,904           | 0.02            |
|  |   |                |                 | EUR 127,000   | Daimler AG, 1.375%, 11/05/28                          | 136,426          | 0.07            |
|  |   |                |                 | EUR 200,000   | Deutsche Bank AG, 1.625%, 20/01/27                    | 210,226          | 0.11            |



## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in Euro)

| Quantity   | Description   | Market Value     | % of Net Assets | Quantity   | Description   | Market Value | % of Net Assets |
|--|---|------------------|-----------------|--|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |                  |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |              |                 |
| Corporate Bonds - 14.53% (continued)   |   |                  |                 | Corporate Bonds - 14.53% (continued)   |   |              |                 |
| Germany (continued)  |   |                  |                 | Netherlands  |   |              |                 |
| EUR 100,000  | Deutsche Bank AG, 1.750%, 19/11/30                      | 105,648          | 0.06            | EUR 100,000  | Abn Amro Bank NV, 0.600%, 15/01/27                          | 101,532      | 0.05            |
| EUR 70,000   | Deutsche Telekom AG, 0.500%, 05/07/27                   | 71,607           | 0.04            | EUR 100,000  | ASML Holding NV, 1.375%, 07/07/26                           | 106,889      | 0.06            |
| EUR 40,000   | HeidelbergCement AG, 1.500%, 07/02/25                   | 42,026           | 0.02            | EUR 40,000   | BMW Finance NV, zero coupon, 11/01/26                       | 40,046       | 0.02            |
| EUR 100,000  | SAP SE, 1.250%, 10/03/28                                | 107,652          | 0.06            | EUR 85,000   | BMW Finance NV, 1.500%, 06/02/29                            | 93,281       | 0.05            |
| EUR 150,000  | Volkswagen Leasing GmbH, 1.375%, 20/01/25               | 156,882          | 0.08            | EUR 110,000  | Cooperatieve Rabobank UA, 4.125%, 14/07/25                  | 129,185      | 0.07            |
| <b>Total Germany</b>   |   | <b>1,635,582</b> | <b>0.85</b>     | EUR 85,000   | Cooperatieve Rabobank UA, 1.250%, 23/03/26                  | 90,504       | 0.05            |
| Italy  |   |                  |                 | EUR 100,000  | Cooperatieve Rabobank UA, 0.875%, 05/05/28                  | 103,651      | 0.05            |
| EUR 200,000  | Eni SpA, 1.250%, 18/05/26                               | 211,448          | 0.11            | EUR 50,000   | Daimler International Finance BV, 1.375%, 26/06/26          | 53,408       | 0.03            |
| EUR 100,000  | Intesa Sanpaolo SpA, 2.125%, 26/05/25                   | 107,397          | 0.06            | EUR 160,000  | Daimler International Finance BV, 0.625%, 06/05/27          | 164,312      | 0.09            |
| EUR 100,000  | Intesa Sanpaolo SpA, 0.750%, 16/03/28                   | 100,536          | 0.05            | EUR 75,000   | Deutsche Telekom International Finance BV, 1.375%, 01/12/25 | 79,708       | 0.04            |
| EUR 100,000  | Intesa Sanpaolo SpA, 1.750%, 20/03/28                   | 106,845          | 0.06            | EUR 50,000   | Deutsche Telekom International Finance BV, 1.375%, 30/01/27 | 53,558       | 0.03            |
| EUR 100,000  | UniCredit SpA, 1.250%, 25/06/25                         | 102,978          | 0.05            | EUR 20,000   | Deutsche Telekom International Finance BV, 1.500%, 03/04/28 | 21,705       | 0.01            |
| EUR 100,000  | UniCredit SpA, 1.250%, 16/06/26                         | 103,448          | 0.06            | EUR 60,000   | Deutsche Telekom International Finance BV, 2.000%, 01/12/29 | 68,203       | 0.04            |
| EUR 130,000  | UniCredit SpA, 2.125%, 24/10/26                         | 141,378          | 0.07            | EUR 100,000  | Enel Finance International NV, 1.966%, 27/01/25             | 107,419      | 0.06            |
| <b>Total Italy</b>   |   | <b>874,030</b>   | <b>0.46</b>     | EUR 100,000  | Enel Finance International NV, 1.375%, 01/06/26             | 106,625      | 0.06            |
| Japan  |   |                  |                 | EUR 100,000  | Enel Finance International NV, 1.125%, 16/09/26             | 105,209      | 0.05            |
| EUR 100,000  | NTT Finance Corp, 0.342%, 03/03/30                      | 99,686           | 0.05            | EUR 100,000  | Iberdrola International BV, 1.125%, 21/04/26                | 105,684      | 0.05            |
| EUR 100,000  | Sumitomo Mitsui Financial Group Inc, 1.546%, 15/06/26   | 106,832          | 0.06            | EUR 100,000  | ING Groep NV, 0.100%, 03/09/25                              | 100,189      | 0.05            |
| EUR 100,000  | Takeda Pharmaceutical Co Ltd, 2.250%, 21/11/26          | 110,515          | 0.06            | EUR 100,000  | ING Groep NV, 2.125%, 10/01/26                              | 109,072      | 0.06            |
| <b>Total Japan</b>   |   | <b>317,033</b>   | <b>0.17</b>     | EUR 100,000  | ING Groep NV, 2.000%, 20/09/28                              | 110,768      | 0.06            |
| Luxembourg   |   |                  |                 | EUR 50,000   | innogy Finance BV, 1.500%, 31/07/29                         | 54,295       | 0.03            |
| EUR 100,000  | CK Hutchison Group Telecom Finance SA, 0.750%, 17/04/26 | 102,430          | 0.06            | EUR 100,000  | Mylan NV, 2.250%, 22/11/24                                  | 106,814      | 0.06            |
| EUR 100,000  | DH Europe Finance II Sarl, 0.450%, 18/03/28             | 100,795          | 0.05            | EUR 100,000  | Naturgy Finance BV, 1.250%, 15/01/26                        | 105,338      | 0.05            |
| EUR 100,000  | Medtronic Global Holdings SCA, zero coupon, 15/10/25    | 100,210          | 0.05            | EUR 50,000   | Roche Finance Europe BV, 0.875%, 25/02/25                   | 51,949       | 0.03            |
| EUR 100,000  | Medtronic Global Holdings SCA, 0.375%, 15/10/28         | 100,872          | 0.05            | EUR 100,000  | Schlumberger Finance BV, 1.375%, 28/10/26                   | 106,402      | 0.05            |
| EUR 70,000   | Nestle Finance International Ltd, 1.500%, 01/04/30      | 77,544           | 0.04            | EUR 100,000  | Shell International Finance BV, 2.500%, 24/03/26            | 112,104      | 0.06            |
| EUR 100,000  | Richemont International Holding SA, 1.500%, 26/03/30    | 110,025          | 0.06            | EUR 100,000  | Shell International Finance BV, 1.625%, 20/01/27            | 108,717      | 0.06            |
| EUR 100,000  | Traton Finance Luxembourg SA, 0.750%, 24/03/29          | 101,053          | 0.05            | EUR 100,000  | Shell International Finance BV, 0.125%, perpetual           | 99,991       | 0.05            |
| <b>Total Luxembourg</b>  |   | <b>692,929</b>   | <b>0.36</b>     | EUR 100,000  | Siemens Financieringsmaatschappij NV, 0.375%, 05/06/26      | 102,234      | 0.05            |
| Mexico   |   |                  |                 |  |   |              |                 |
| EUR 100,000  | America Movil SAB de CV, 0.750%, 26/06/27               | 102,069          | 0.05            |  |   |              |                 |
| <b>Total Mexico</b>  |   | <b>102,069</b>   | <b>0.05</b>     |  |   |              |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in Euro)

| Quantity   | Description  | Market Value     | % of Net Assets | Quantity   | Description  | Market Value     | % of Net Assets |
|--|--|------------------|-----------------|--|--|------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |                  |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |                  |                 |
| Corporate Bonds - 14.53% (continued)   |  |                  |                 | Corporate Bonds - 14.53% (continued)   |  |                  |                 |
| Netherlands (continued)  |  |                  |                 | United Kingdom   |  |                  |                 |
| EUR 70,000   | Siemens Financieringsmaatschappij NV, 2.875%, 10/03/28 | 83,329           | 0.04            | EUR 100,000  | BP Capital Markets PLC, 2.519%, 07/04/28                     | 114,266          | 0.06            |
| EUR 50,000   | Siemens Financieringsmaatschappij NV, 0.125%, 05/09/29 | 49,918           | 0.03            | EUR 100,000  | British Telecommunications PLC, 1.750%, 10/03/26             | 107,110          | 0.06            |
| EUR 100,000  | Stellantis NV, 3.875%, perpetual                       | 114,889          | 0.06            | EUR 100,000  | GlaxoSmithKline Capital PLC, 1.250%, 21/05/26                | 106,142          | 0.06            |
| EUR 100,000  | Unilever NV, 1.250%, 25/03/25                          | 105,328          | 0.05            | EUR 100,000  | HSBC Holdings PLC, 2.500%, 15/03/27                          | 112,280          | 0.06            |
| EUR 100,000  | Wintershall Dea Finance BV, 1.332%, 25/09/28           | 102,576          | 0.05            | EUR 150,000  | Lloyds Banking Group PLC, 1.500%, 12/09/27                   | 161,370          | 0.08            |
| <b>Total Netherlands</b>   |  | <b>3,154,832</b> | <b>1.65</b>     | EUR 100,000  | Nationwide Building Society, 1.500%, 08/03/26                | 105,161          | 0.05            |
| Spain  |  |                  |                 | EUR 100,000  | NatWest Markets PLC, 2.750%, 02/04/25                        | 110,190          | 0.06            |
| EUR 100,000  | Banco Bilbao Vizcaya Argentaria SA, 0.375%, 02/10/24   | 101,322          | 0.05            | EUR 100,000  | Royal Bank of Scotland Group PLC, 1.750%, 02/03/26           | 105,390          | 0.05            |
| EUR 200,000  | Banco Bilbao Vizcaya Argentaria SA, 0.500%, 14/01/27   | 201,236          | 0.11            | EUR 100,000  | Vodafone Group PLC, 1.125%, 20/11/25                         | 104,773          | 0.05            |
| EUR 100,000  | Banco Santander SA, 0.250%, 19/06/24                   | 101,049          | 0.05            | EUR 100,000  | Vodafone Group PLC, 2.200%, 25/08/26                         | 110,590          | 0.06            |
| EUR 100,000  | Banco Santander SA, 1.125%, 17/01/25                   | 103,447          | 0.06            | <b>Total United Kingdom</b>  |  | <b>1,137,272</b> | <b>0.59</b>     |
| EUR 100,000  | Banco Santander SA, 0.300%, 04/10/26                   | 100,770          | 0.05            | United States  |  |                  |                 |
| EUR 100,000  | CaixaBank SA, 1.375%, 19/06/26                         | 104,509          | 0.06            | EUR 100,000  | American International Group Inc, 1.875%, 21/06/27           | 108,053          | 0.06            |
| EUR 100,000  | CaixaBank SA, 0.750%, 10/07/26                         | 102,155          | 0.05            | EUR 100,000  | Apple Inc, zero coupon, 15/11/25                             | 100,705          | 0.05            |
| EUR 100,000  | CaixaBank SA, 0.500%, 09/02/29                         | 98,522           | 0.05            | EUR 100,000  | Apple Inc, 1.625%, 10/11/26                                  | 108,839          | 0.06            |
| EUR 100,000  | Santander Consumer Finance SA, 0.375%, 17/01/25        | 101,201          | 0.05            | EUR 100,000  | Apple Inc, 2.000%, 17/09/27                                  | 112,231          | 0.06            |
| EUR 100,000  | Telefonica Emisiones SA, 1.460%, 13/04/26              | 106,776          | 0.06            | EUR 100,000  | AT&T Inc, 0.800%, 04/03/30                                   | 100,766          | 0.05            |
| EUR 200,000  | Telefonica Emisiones SA, 1.201%, 21/08/27              | 211,466          | 0.11            | EUR 100,000  | Bank of America Corp, 2.375%, 19/06/24                       | 107,330          | 0.06            |
| EUR 100,000  | Telefonica Emisiones SA, 0.664%, 03/02/30              | 101,318          | 0.05            | EUR 100,000  | Bank of America Corp, 1.662%, 25/04/28                       | 107,628          | 0.06            |
| <b>Total Spain</b>   |  | <b>1,433,771</b> | <b>0.75</b>     | EUR 100,000  | Bank of America Corp, 3.648%, 31/03/29                       | 120,834          | 0.06            |
| Sweden   |  |                  |                 | EUR 100,000  | Bank of America Corp, 0.580%, 08/08/29                       | 100,513          | 0.05            |
| EUR 200,000  | Skandinaviska Enskilda Banken AB, 0.625%, 12/11/29     | 203,192          | 0.11            | EUR 100,000  | Berkshire Hathaway Inc, 1.125%, 16/03/27                     | 105,401          | 0.06            |
| EUR 100,000  | Svenska Handelsbanken AB, 1.000%, 15/04/25             | 104,483          | 0.05            | EUR 100,000  | Booking Holdings Inc, 2.375%, 23/09/24                       | 107,207          | 0.06            |
| <b>Total Sweden</b>  |  | <b>307,675</b>   | <b>0.16</b>     | EUR 40,000   | Citigroup Inc, 1.750%, 28/01/25                              | 42,486           | 0.02            |
| Switzerland  |  |                  |                 | EUR 100,000  | Citigroup Inc, 1.500%, 24/07/26                              | 105,277          | 0.05            |
| EUR 100,000  | Credit Suisse AG, 1.500%, 10/04/26                     | 106,176          | 0.06            | EUR 100,000  | Citigroup Inc, 0.500%, 08/10/27                              | 100,809          | 0.05            |
| EUR 150,000  | Credit Suisse Group AG, 3.250%, 02/04/26               | 165,365          | 0.09            | EUR 125,000  | Citigroup Inc, 1.250%, 10/04/29                              | 131,739          | 0.07            |
| EUR 100,000  | Credit Suisse Group AG, 0.650%, 14/01/28               | 100,044          | 0.05            | EUR 100,000  | Coca-Cola Co, 1.125%, 09/03/27                               | 105,949          | 0.06            |
| EUR 400,000  | UBS Group AG, 0.250%, 24/02/28                         | 396,096          | 0.21            | EUR 100,000  | Coca-Cola Co, 1.125%, 09/03/27                               | 105,949          | 0.06            |
| EUR 1,000,000  | Zuercher Kantonalbank, zero coupon, perpetual          | 1,000,139        | 0.52            | EUR 100,000  | Digital Euro Finco LLC, 2.500%, 16/01/26                     | 109,889          | 0.06            |
| EUR 4,000,000  | Zuercher Kantonalbank, zero coupon, perpetual          | 4,000,972        | 2.09            | EUR 100,000  | Dow Chemical Co, 0.500%, 15/03/27                            | 100,738          | 0.05            |
| <b>Total Switzerland</b>   |  | <b>5,768,792</b> | <b>3.02</b>     | EUR 100,000  | Exxon Mobil Corp, 0.524%, 26/06/28                           | 101,388          | 0.05            |
|  |  |                  |                 | EUR 100,000  | Fidelity National Information Services Inc, 1.500%, 21/05/27 | 106,157          | 0.06            |
|  |  |                  |                 | EUR 100,000  | General Electric Co, 1.500%, 17/05/29                        | 105,555          | 0.06            |

## Schedule of Investments (continued)

as at 30 June 2021 (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              |   |              |                   |   |              |      |
| Corporate Bonds - 14.53% (continued)  |  |              |                 | Corporate Bonds - 17.75%                   |   |              |                   |   |              |      |
| United States (continued)   |  |              |                 | Belgium                                    |   |              |                   |   |              |      |
| EUR 70,000  | Goldman Sachs Group Inc, 0.125%, 19/08/24              | 70,209       | 0.04            | EUR 1,500,000                              | Euroclear Bank SA, zero coupon, perpetual             | 1,501,777    | 0.78              |   |              |      |
| EUR 155,000   | Goldman Sachs Group Inc, 3.375%, 27/03/25              | 173,817      | 0.09            | EUR 3,000,000                              | Sumitomo Mitsui Corpor, zero coupon, perpetual        | 3,000,327    | 1.57              |   |              |      |
| EUR 170,000   | Goldman Sachs Group Inc, 1.625%, 27/07/26              | 181,473      | 0.09            | <b>Total Belgium</b>                       |   |              | <b>4,502,104</b>  | <b>2.35</b>   |              |      |
| EUR 70,000  | Goldman Sachs Group Inc, 0.250%, 26/01/28              | 68,772       | 0.04            | Ireland                                    |   |              |                   |   |              |      |
| EUR 35,000  | Goldman Sachs Group Inc, 2.000%, 01/11/28              | 38,653       | 0.02            | EUR 3,000,000                              | Bank Of America Europe Dac, zero coupon, perpetual    | 3,001,000    | 1.57              |   |              |      |
| EUR 25,000  | International Business Machines Corp, 0.875%, 31/01/25 | 25,874       | 0.01            | <b>Total Ireland</b>                       |   |              | <b>3,001,000</b>  | <b>1.57</b>   |              |      |
| EUR 120,000   | International Business Machines Corp, 2.875%, 07/11/25 | 135,073      | 0.07            | Netherlands                                |   |              |                   |   |              |      |
| EUR 100,000   | International Business Machines Corp, 0.300%, 11/02/28 | 100,322      | 0.05            | EUR 100,000                                | Easyjet Finco Bv, 1.875%, perpetual                   | 100,316      | 0.05              |   |              |      |
| EUR 100,000   | JPMorgan Chase & Co, 1.500%, 27/01/25                  | 105,449      | 0.06            | EUR 100,000                                | Stellantis NV, 4.500%, 07/07/28                       | 124,746      | 0.07              |   |              |      |
| EUR 100,000   | JPMorgan Chase & Co, 1.090%, 11/03/27                  | 104,118      | 0.05            | <b>Total Netherlands</b>                   |   |              | <b>225,062</b>    | <b>0.12</b>   |              |      |
| EUR 200,000   | JPMorgan Chase & Co, 0.389%, 24/02/28                  | 200,712      | 0.10            | United Kingdom                             |   |              |                   |   |              |      |
| EUR 100,000   | JPMorgan Chase & Co, 1.638%, 18/05/28                  | 107,557      | 0.06            | EUR 3,000,000                              | Bank Of America Na, zero coupon, perpetual            | 3,003,554    | 1.57              |   |              |      |
| EUR 100,000   | Microsoft Corp, 3.125%, 06/12/28                       | 122,239      | 0.06            | EUR 2,000,000                              | Credit Suisse AG, zero coupon, perpetual              | 2,000,859    | 1.05              |   |              |      |
| EUR 40,000  | Morgan Stanley, 1.750%, 30/01/25                       | 42,538       | 0.02            | EUR 3,000,000                              | Lloyds Bank PLC, zero coupon, perpetual               | 3,003,610    | 1.57              |   |              |      |
| EUR 100,000   | Morgan Stanley, 1.875%, 27/04/27                       | 108,975      | 0.06            | EUR 3,500,000                              | Mitsubishi Ufj Trust And Bkng, zero coupon, perpetual | 3,501,146    | 1.83              |   |              |      |
| EUR 100,000   | Morgan Stanley, 0.406%, 29/10/27                       | 100,353      | 0.05            | EUR 5,000,000                              | Mizuho Bank Ltd, zero coupon, perpetual               | 5,000,383    | 2.61              |   |              |      |
| EUR 100,000   | Morgan Stanley, 0.495%, 26/10/29                       | 99,469       | 0.05            | EUR 1,500,000                              | Mufg Bank Ltd, zero coupon, perpetual                 | 1,500,351    | 0.78              |   |              |      |
| EUR 100,000   | Morgan Stanley, 0.497%, perpetual                      | 98,226       | 0.05            | EUR 5,000,000                              | Norinchukin Bank Ldn, zero coupon, perpetual          | 5,004,519    | 2.62              |   |              |      |
| EUR 100,000   | PepsiCo Inc, 0.500%, 06/05/28                          | 102,654      | 0.05            | <b>Total United Kingdom</b>                |   |              | <b>23,014,422</b> | <b>12.03</b>  |              |      |
| EUR 100,000   | Philip Morris International Inc, 2.875%, 03/03/26      | 112,920      | 0.06            | United States                              |   |              |                   |   |              |      |
| EUR 100,000   | Thermo Fisher Scientific Inc, 0.750%, 12/09/24         | 102,563      | 0.05            | EUR 100,000                                | AT&T Inc, 1.800%, 05/09/26                            | 107,733      | 0.05              |   |              |      |
| EUR 100,000   | Toyota Motor Credit Corp, 0.250%, 16/07/26             | 101,292      | 0.05            | EUR 100,000                                | AT&T Inc, 2.350%, 05/09/29                            | 113,279      | 0.06              |   |              |      |
| EUR 100,000   | US Bancorp, 0.850%, 07/06/24                           | 102,767      | 0.05            | EUR 3,000,000                              | Citibank NA, zero coupon, perpetual                   | 3,001,961    | 1.57              |   |              |      |
| EUR 140,000   | Verizon Communications Inc, 3.250%, 17/02/26           | 160,476      | 0.08            | <b>Total United States</b>                 |   |              | <b>3,222,973</b>  | <b>1.68</b>   |              |      |
| EUR 100,000   | Verizon Communications Inc, 1.375%, 27/10/26           | 106,302      | 0.06            | <b>Total Corporate Bonds</b>               |   |              |                   | <b>33,965,561</b>   | <b>17.75</b> |      |
| EUR 100,000   | Verizon Communications Inc, 1.375%, 02/11/28           | 106,698      | 0.06            | <b>Total Other transferable securities</b> |   |              |                   | <b>33,965,561</b>   | <b>17.75</b> |      |
| <b>Total United States</b>  |  |              |                 | Mutual Fund - 8.99%                        |   |              |                   |   |              |      |
| <b>Total Corporate Bonds</b>  |  |              |                 | Ireland                                    |   |              |                   |   |              |      |
| <b>Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market</b> |  |              |                 | EUR 64,756                                 |   |              |                   | SPDR Bloomberg Barclays Euro High Yield Bond UCITS ETF                  | 3,753,128    | 1.96 |
|   |  |              |                 | EUR 120,770                                |   |              |                   | SPDR Morningstar Multi-Asset Global Infrastructure UCITS ETF            | 3,863,432    | 2.02 |
|   |  |              |                 | EUR 84,629                                 |   |              |                   | SPDR Thomson Reuters Global Convertible Bond UCITS ETF                  | 3,868,900    | 2.03 |
|   |  |              |                 | <b>Total Ireland</b>                       |   |              |                   | <b>11,485,460</b>   | <b>6.01</b>  |      |
|   |  |              |                 | Luxembourg                                 |   |              |                   |   |              |      |
|   |  |              |                 | USD 662,908                                |   |              |                   | State Street Emerging Markets Local Currency Government Bond Index Fund | 5,706,630    | 2.98 |
|   |  |              |                 | <b>Total Luxembourg</b>                    |   |              |                   | <b>5,706,630</b>  | <b>2.98</b>  |      |
|   |  |              |                 | <b>Total Mutual Fund</b>                   |   |              |                   | <b>17,192,090</b>   | <b>8.99</b>  |      |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in Euro)

| Quantity                         | Description  | Market Value | % of Net Assets | Quantity                                     | Description   | Market Value | % of Net Assets |
|----------------------------------|--|--------------|-----------------|--|---|--------------|-----------------|
| Certificate of Deposits - 49.34% |  |              |                 | Certificate of Deposits - 49.34% (continued) |   |              |                 |
| Belgium                          |  |              |                 | Norway                                       |   |              |                 |
| EUR 2,000,000                    | SUMITOMO MITSUI BANKING CORP, zero coupon, perpetual   | 2,000,000    | 1.04            | EUR 3,000,000                                | Kommunalbanken AS, zero coupon, perpetual           | 3,002,188    | 1.57            |
| <b>Total Belgium</b>             |  |              |                 | <b>Total Norway</b>                          |   |              |                 |
|                                  |  | 2,000,000    | 1.04            |  |   | 3,002,188    | 1.57            |
| Finland                          |  |              |                 | Sweden                                       |   |              |                 |
| EUR 4,000,000                    | Nordea Bank Abp, zero coupon, perpetual                | 4,002,181    | 2.09            | EUR 1,000,000                                | Svenska Handelsbanken AB, zero coupon, perpetual    | 1,000,568    | 0.52            |
| EUR 1,000,000                    | Nordea Bank Abp, zero coupon, perpetual                | 1,002,316    | 0.52            | EUR 3,000,000                                | Svenska Handelsbanken AB, zero coupon, perpetual    | 3,007,446    | 1.57            |
| EUR 5,000,000                    | OP Corporate Bank plc, zero coupon, perpetual          | 5,007,654    | 2.62            | <b>Total Sweden</b>                          |   |              |                 |
| <b>Total Finland</b>             |  |              |                 |  |   | 4,008,014    | 2.09            |
|                                  |  | 10,012,151   | 5.23            | United Kingdom                               |   |              |                 |
| France                           |  |              |                 | EUR 1,000,000                                | Barclays Bank PLC, zero coupon, perpetual           | 1,001,852    | 0.52            |
| EUR 2,000,000                    | AGENCE CENTRALE ORGANISMES SEC, zero coupon, perpetual | 2,000,613    | 1.05            | EUR 4,000,000                                | HSBC UK BANK PLC, zero coupon, perpetual            | 4,001,285    | 2.09            |
| EUR 1,000,000                    | Agence Centrale Organismes Sec, zero coupon, perpetual | 1,000,339    | 0.52            | EUR 5,000,000                                | Land Securities Plc, zero coupon, perpetual         | 5,000,772    | 2.62            |
| EUR 1,000,000                    | ANTALIS SA, zero coupon, perpetual                     | 1,000,267    | 0.52            | EUR 3,500,000                                | Mitsubishi Corp, zero coupon, perpetual             | 3,500,263    | 1.83            |
| EUR 3,000,000                    | Antalis SA, zero coupon, perpetual                     | 3,001,080    | 1.57            | EUR 1,000,000                                | Mitsubishi Corp, zero coupon, perpetual             | 1,000,315    | 0.52            |
| EUR 3,000,000                    | BFCM NATIXIS FUNDS, zero coupon, perpetual             | 3,005,470    | 1.57            | EUR 2,000,000                                | UBS AG, zero coupon, perpetual                      | 2,001,579    | 1.05            |
| EUR 2,000,000                    | BFCM/NATIXIS FUNDS(FSFOR), zero coupon, perpetual      | 2,004,368    | 1.05            | <b>Total United Kingdom</b>                  |   |              |                 |
| EUR 4,000,000                    | La Banque Postale, zero coupon, perpetual              | 4,005,795    | 2.09            |  |   | 16,506,066   | 8.63            |
| EUR 2,840,000                    | LMA SA, zero coupon, perpetual                         | 2,840,043    | 1.48            | United States                                |   |              |                 |
| EUR 3,000,000                    | Managed And Enhanced Tap Mage, zero coupon, perpetual  | 3,004,428    | 1.57            | EUR 3,000,000                                | Honeywell International Inc, zero coupon, perpetual | 3,000,468    | 1.57            |
| EUR 3,000,000                    | Satellite, zero coupon, perpetual                      | 3,001,726    | 1.57            | EUR 4,000,000                                | Procter & Gamble Co, zero coupon, perpetual         | 4,003,244    | 2.09            |
| EUR 5,000,000                    | Societe Nationale SNCF SA, zero coupon, perpetual      | 5,004,479    | 2.62            | EUR 1,000,000                                | Procter & Gamble Co, zero coupon, perpetual         | 1,000,872    | 0.52            |
| <b>Total France</b>              |  |              |                 | EUR 5,000,000                                | Sheffield Receivables Corp, zero coupon, perpetual  | 5,001,446    | 2.62            |
|                                  |  | 29,868,608   | 15.61           | <b>Total United States</b>                   |   |              |                 |
| Germany                          |  |              |                 |  |   | 13,006,030   | 6.80            |
| EUR 3,000,000                    | Deutsche Bahn AG, zero coupon, perpetual               | 3,001,306    | 1.57            | <b>Total Certificate of Deposits</b>         |   |              |                 |
| <b>Total Germany</b>             |  |              |                 |  |   | 94,413,246   | 49.34           |
|                                  |  | 3,001,306    | 1.57            | <b>TOTAL INVESTMENTS</b>                     |   |              |                 |
| Luxembourg                       |  |              |                 |  |   | 173,366,892  | 90.61           |
| EUR 2,000,000                    | Sunderland Receivables SA, zero coupon, perpetual      | 2,002,182    | 1.05            |  |   |              |                 |
| <b>Total Luxembourg</b>          |  |              |                 |  |   |              |                 |
|                                  |  | 2,002,182    | 1.05            |  |   |              |                 |
| Netherlands                      |  |              |                 |  |   |              |                 |
| EUR 4,000,000                    | Bnp Paribas, zero coupon, perpetual                    | 4,004,548    | 2.09            |  |   |              |                 |
| EUR 2,000,000                    | Linde Finance BV, zero coupon, perpetual               | 2,001,424    | 1.05            |  |   |              |                 |
| EUR 1,000,000                    | Paccar Financial Europe Bv, zero coupon, perpetual     | 1,000,475    | 0.52            |  |   |              |                 |
| EUR 4,000,000                    | Paccar Financial Europe BV, zero coupon, perpetual     | 4,000,254    | 2.09            |  |   |              |                 |
| <b>Total Netherlands</b>         |  |              |                 |  |   |              |                 |
|                                  |  | 11,006,701   | 5.75            |  |   |              |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in Euro)

### Derivatives

Futures Contracts – 0.21%

| Description                                      | Currency | Number of Contracts | Commitment  | Unrealised Gain    | % of Net Assets |
|--|----------|---------------------|-------------|--------------------|-----------------|
| EURO BOBL FUTURE, due 08/09/21                   | EUR      | 16                  | 2,146,400   | 2,720              | 0.00            |
| EURO BTP FUTURE, due 08/09/21                    | EUR      | 6                   | 908,460     | 5,400              | 0.00            |
| EURO OAT FUTURE, due 08/09/21                    | EUR      | 16                  | 2,544,640   | 13,280             | 0.01            |
| MSCI SINGAPORE INDEX FUTURE, due 29/07/21        | SGD      | 6                   | 133,788     | 289                | 0.00            |
| S&P EMINI INDEX FUTURE, due 17/09/21             | USD      | 387                 | 69,975,857  | 803,962            | 0.42            |
| S&P/TSX 60 INDEX FUTURE, due 16/09/21            | CAD      | 21                  | 3,439,794   | 41,128             | 0.02            |
| SWISS MARKET INDEX FUTURE, due 17/09/21          | CHF      | 30                  | 3,263,585   | 26,820             | 0.02            |
| Unrealised Gain on Futures Contracts             |          |                     | 82,412,524  | 893,599            | 0.47            |
| Description                                      | Currency | Number of Contracts | Commitment  | Unrealised Loss    | % of Net Assets |
| BCOM COMMODITY INDEX FUTURE, due 15/09/21        | USD      | 1,252               | 9,966,164   | (31,672)           | (0.02)          |
| EMINI RUSS 2000 FUTURE, due 17/09/21             | USD      | 141                 | 13,719,523  | (62,084)           | (0.03)          |
| EURO STOXX 50 INDEX FUTURE, due 17/09/21         | EUR      | 234                 | 9,489,870   | (157,950)          | (0.08)          |
| FTSE 100 INDEX FUTURE, due 17/09/21              | GBP      | 49                  | 3,984,461   | (66,017)           | (0.03)          |
| HANG SENG INDEX FUTURE, due 29/07/21             | HKD      | 7                   | 1,088,058   | (18,299)           | (0.01)          |
| MSCI EMERGING MARKETS INDEX FUTURE, due 17/09/21 | USD      | 234                 | 13,465,007  | (58,677)           | (0.03)          |
| OMXS30 INDEX FUTURE, due 16/07/21                | SEK      | 79                  | 1,765,076   | (12,073)           | (0.01)          |
| SPI 200 FUTURE, due 16/09/21                     | AUD      | 20                  | 2,286,308   | (19,751)           | (0.01)          |
| TOPIX INDEX FUTURE, due 09/09/21                 | JPY      | 50                  | 7,380,923   | (68,377)           | (0.04)          |
| Unrealised Loss on Futures Contracts             |          |                     | 63,145,390  | (494,900)          | (0.26)          |
| Total Futures Contracts                          |          |                     | 145,557,914 | 398,699            | 0.21            |
| Other Net Assets/(Liabilities)                   |          |                     |             | 17,569,816         | 9.18            |
| <b>TOTAL NET ASSETS</b>                          |          |                     |             | <b>191,335,407</b> | <b>100.00</b>   |

The counterparty for futures contracts was Goldman Sachs & Co. Collateral held for the futures contracts includes EUR 7,327,323 held as cash at Goldman Sachs & Co.

## Schedule of Investments

as at 30 June 2021 (Expressed in Euro)

| Quantity   | Description                                    | Market Value | % of Net Assets | Quantity  | Description                           | Market Value | % of Net Assets |
|--|--|--------------|-----------------|---|---------------------------------------|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |                                       |              |                 |
| Common and Preferred Stocks - 93.34%   |  |              |                 | Common and Preferred Stocks - 93.34% <i>(continued)</i>   |                                       |              |                 |
| Austria  |  |              |                 | Switzerland   |                                       |              |                 |
| EUR 95,912   | ANDRITZ AG                                     | 4,544,311    | 3.51            | CHF 64,746  | Adecco Group AG                       | 3,712,809    | 2.87            |
| Total Austria  |  | 4,544,311    | 3.51            | CHF 82,999  | LafargeHolcim Ltd                     | 4,202,242    | 3.25            |
| Belgium  |  |              |                 | CHF 14,124 Roche Holding AG   |                                       |              |                 |
| EUR 49,426   | UCB SA   | 4,357,396    | 3.37            | CHF 8,723   | Swatch Group AG                       | 2,525,737    | 1.95            |
| Total Belgium  |  | 4,357,396    | 3.37            | Total Switzerland   |                                       | 14,931,736   | 11.54           |
| France   |  |              |                 | United Kingdom  |                                       |              |                 |
| EUR 62,245   | Atos SE  | 3,193,169    | 2.47            | GBP 2,590,257   | Rolls-Royce Holdings PLC              | 2,984,791    | 2.31            |
| EUR 175,913  | AXA SA   | 3,761,900    | 2.91            | GBP 719,483   | Standard Chartered PLC                | 3,863,744    | 2.98            |
| EUR 84,030   | BNP Paribas SA                                 | 4,442,666    | 3.43            | Total United Kingdom  |                                       | 6,848,535    | 5.29            |
| EUR 32,063   | Cie Generale des Etablissements Michelin SCA   | 4,312,473    | 3.33            | Total Common and Preferred Stocks   |                                       | 120,807,973  | 93.34           |
| EUR 3,862  | Dassault Aviation SA                           | 3,831,104    | 2.96            | Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market              |                                       | 120,807,973  | 93.34           |
| EUR 49,853   | Ipsen SA                                       | 4,373,105    | 3.38            | Mutual Fund - 4.85%   |                                       |              |                 |
| EUR 44,810   | Sanofi   | 3,959,412    | 3.06            | Ireland   |                                       |              |                 |
| EUR 165,320  | Societe Generale SA                            | 4,109,855    | 3.17            | EUR 6,351   | State Street EUR Liquidity LVNAV Fund | 6,277,262    | 4.85            |
| Total France   |  | 31,983,684   | 24.71           | Total Ireland   |                                       | 6,277,262    | 4.85            |
| Germany  |  |              |                 | Total Mutual Fund   |                                       |              |                 |
| EUR 20,122   | Allianz SE                                     | 4,231,657    | 3.27            |   |                                       | 6,277,262    | 4.85            |
| EUR 50,615   | Bayerische Motoren Werke AG                    | 4,520,426    | 3.49            | Total INVESTMENTS   |                                       | 127,085,235  | 98.19           |
| EUR 31,734   | Continental AG                                 | 3,934,381    | 3.04            | Other Net Assets/(Liabilities)  |                                       | 2,337,807    | 1.81            |
| EUR 115,518  | Duerr AG                                       | 3,705,817    | 2.86            | TOTAL NET ASSETS  |                                       | 129,423,042  | 100.00          |
| EUR 28,249   | Henkel AG & Co KGaA--Preferred Stock           | 2,515,291    | 1.95            |   |                                       |              |                 |
| Total Germany  |  | 18,907,572   | 14.61           |   |                                       |              |                 |
| Hungary  |  |              |                 |   |                                       |              |                 |
| HUF 152,478  | Richter Gedeon Nyrt                            | 3,427,202    | 2.65            |   |                                       |              |                 |
| Total Hungary  |  | 3,427,202    | 2.65            |   |                                       |              |                 |
| Ireland  |  |              |                 |   |                                       |              |                 |
| EUR 98,729   | CRH PLC  | 4,195,983    | 3.24            |   |                                       |              |                 |
| EUR 345,696  | Glanbia PLC                                    | 4,732,578    | 3.66            |   |                                       |              |                 |
| GBP 273,563  | Grafton Group PLC                              | 3,655,171    | 2.82            |   |                                       |              |                 |
| EUR 104,485  | Smurfit Kappa Group PLC                        | 4,780,189    | 3.69            |   |                                       |              |                 |
| Total Ireland  |  | 17,363,921   | 13.41           |   |                                       |              |                 |
| Italy  |  |              |                 |   |                                       |              |                 |
| EUR 234,354  | Assicurazioni Generali SpA                     | 3,961,754    | 3.06            |   |                                       |              |                 |
| Total Italy  |  | 3,961,754    | 3.06            |   |                                       |              |                 |
| Mexico   |  |              |                 |   |                                       |              |                 |
| GBP 373,484  | Fresnillo PLC                                  | 3,356,999    | 2.59            |   |                                       |              |                 |
| Total Mexico   |  | 3,356,999    | 2.59            |   |                                       |              |                 |
| Netherlands  |  |              |                 |   |                                       |              |                 |
| EUR 67,123   | Koninklijke Philips NV                         | 2,805,070    | 2.17            |   |                                       |              |                 |
| Total Netherlands  |  | 2,805,070    | 2.17            |   |                                       |              |                 |
| Spain  |  |              |                 |   |                                       |              |                 |
| EUR 151,597  | ACS Actividades de Construccion y Servicios SA | 3,424,576    | 2.65            |   |                                       |              |                 |
| EUR 174,513  | ACS Actividades de Construccion y Servicios SA | 205,926      | 0.16            |   |                                       |              |                 |
| EUR 896,957  | Banco Bilbao Vizcaya Argentaria SA             | 4,689,291    | 3.62            |   |                                       |              |                 |
| Total Spain  |  | 8,319,793    | 6.43            |   |                                       |              |                 |

## Schedule of Investments

as at 30 June 2021 (Expressed in Euro)

| Quantity   | Description                                    | Market Value | % of Net Assets | Quantity  | Description                           | Market Value | % of Net Assets |             |        |
|--|--|--------------|-----------------|---|---------------------------------------|--------------|-----------------|-------------|--------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |                                       |              |                 |             |        |
| Common and Preferred Stocks - 96.79%   |  |              |                 | Common and Preferred Stocks - 96.79% <i>(continued)</i>   |                                       |              |                 |             |        |
| Austria  |  |              |                 | Switzerland   |                                       |              |                 |             |        |
| EUR 79,985   | ANDRITZ AG                                     | 3,789,689    | 3.30            | EUR 71,599  | LafargeHolcim Ltd                     | 3,615,749    | 3.14            |             |        |
| Total Austria  |  | 3,789,689    | 3.30            | Total Switzerland   |                                       | 3,615,749    | 3.14            |             |        |
| Belgium  |  |              |                 | United Kingdom  |                                       |              |                 |             |        |
| EUR 46,904   | UCB SA   | 4,135,057    | 3.60            | EUR 238,775   | CNH Industrial NV                     | 3,324,942    | 2.89            |             |        |
| Total Belgium  |  | 4,135,057    | 3.60            | Total United Kingdom  |                                       | 3,324,942    | 2.89            |             |        |
| France   |  |              |                 | Total Common and Preferred Stocks   |                                       |              |                 |             |        |
| EUR 26,076   | Alten SA                                       | 2,915,297    | 2.54            |   |                                       |              | 111,282,765     | 96.79       |        |
| EUR 56,176   | Atos SE  | 2,881,829    | 2.51            | Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market              |                                       |              |                 | 111,282,765 | 96.79  |
| EUR 177,377  | AXA SA   | 3,793,207    | 3.30            | Mutual Fund - 2.30%   |                                       |              |                 |             |        |
| EUR 72,097   | BNP Paribas SA                                 | 3,811,768    | 3.31            | Ireland   |                                       |              |                 |             |        |
| EUR 30,558   | Cie Generale des Etablissements Michelin SCA   | 4,110,051    | 3.57            | EUR 2,673   | State Street EUR Liquidity LVNAV Fund | 2,642,322    | 2.30            |             |        |
| EUR 4,228  | Dassault Aviation SA                           | 4,194,176    | 3.65            | Total Ireland   |                                       | 2,642,322    | 2.30            |             |        |
| EUR 38,674   | Ipsen SA                                       | 3,392,483    | 2.95            | Total Mutual Fund   |                                       | 2,642,322    | 2.30            |             |        |
| EUR 67,554   | Publicis Groupe SA                             | 3,643,863    | 3.17            | TOTAL INVESTMENTS   |                                       |              |                 | 113,925,087 | 99.09  |
| EUR 41,513   | Sanofi   | 3,668,089    | 3.19            | Other Net Assets/(Liabilities)  |                                       |              |                 | 1,049,184   | 0.91   |
| EUR 132,488  | SCOR SE  | 3,553,328    | 3.09            | TOTAL NET ASSETS  |                                       |              |                 | 114,974,271 | 100.00 |
| EUR 151,949  | Societe Generale SA                            | 3,777,452    | 3.29            |   |                                       |              |                 |             |        |
| Total France   |  | 39,741,543   | 34.57           |   |                                       |              |                 |             |        |
| Germany  |  |              |                 |   |                                       |              |                 |             |        |
| EUR 17,889   | Allianz SE                                     | 3,762,057    | 3.27            |   |                                       |              |                 |             |        |
| EUR 41,914   | BASF SE  | 2,784,766    | 2.42            |   |                                       |              |                 |             |        |
| EUR 43,939   | Bayerische Motoren Werke AG                    | 3,924,192    | 3.41            |   |                                       |              |                 |             |        |
| EUR 32,687   | Continental AG                                 | 4,052,534    | 3.52            |   |                                       |              |                 |             |        |
| EUR 119,907  | Duerr AG                                       | 3,846,617    | 3.35            |   |                                       |              |                 |             |        |
| EUR 37,657   | Henkel AG & Co KGaA-Preferred Stock            | 3,352,979    | 2.92            |   |                                       |              |                 |             |        |
| EUR 31,061   | SAP SE   | 3,691,289    | 3.21            |   |                                       |              |                 |             |        |
| Total Germany  |  | 25,414,434   | 22.10           |   |                                       |              |                 |             |        |
| Ireland  |  |              |                 |   |                                       |              |                 |             |        |
| EUR 84,267   | CRH PLC  | 3,581,348    | 3.12            |   |                                       |              |                 |             |        |
| GBP 45,622   | DCC PLC  | 3,145,113    | 2.74            |   |                                       |              |                 |             |        |
| EUR 248,770  | Glanbia PLC                                    | 3,405,661    | 2.96            |   |                                       |              |                 |             |        |
| GBP 286,637  | Grafton Group PLC                              | 3,829,857    | 3.33            |   |                                       |              |                 |             |        |
| EUR 78,469   | Smurfit Kappa Group PLC                        | 3,589,957    | 3.12            |   |                                       |              |                 |             |        |
| Total Ireland  |  | 17,551,936   | 15.27           |   |                                       |              |                 |             |        |
| Italy  |  |              |                 |   |                                       |              |                 |             |        |
| EUR 213,109  | Assicurazioni Generali SpA                     | 3,602,608    | 3.13            |   |                                       |              |                 |             |        |
| Total Italy  |  | 3,602,608    | 3.13            |   |                                       |              |                 |             |        |
| Netherlands  |  |              |                 |   |                                       |              |                 |             |        |
| EUR 81,414   | Koninklijke Philips NV                         | 3,402,291    | 2.96            |   |                                       |              |                 |             |        |
| Total Netherlands  |  | 3,402,291    | 2.96            |   |                                       |              |                 |             |        |
| Spain  |  |              |                 |   |                                       |              |                 |             |        |
| EUR 129,556  | ACS Actividades de Construccion y Servicios SA | 2,926,670    | 2.55            |   |                                       |              |                 |             |        |
| EUR 129,556  | ACS Actividades de Construccion y Servicios SA | 152,876      | 0.13            |   |                                       |              |                 |             |        |
| EUR 693,376  | Banco Bilbao Vizcaya Argentaria SA             | 3,624,970    | 3.15            |   |                                       |              |                 |             |        |
| Total Spain  |  | 6,704,516    | 5.83            |   |                                       |              |                 |             |        |

## Schedule of Investments

as at 30 June 2021 (Expressed in US Dollar)

| Quantity  | Description                           | Market Value      | % of Net Assets | Quantity                              | Description                           | Market Value | % of Net Assets |
|---|---------------------------------------|-------------------|-----------------|---------------------------------------|---------------------------------------|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market              |                                       |                   |                 | Mutual Fund - 1.53%                   |                                       |              |                 |
| Common and Preferred Stocks - 96.65%  |                                       |                   |                 | Ireland                               |                                       |              |                 |
| Canada  |                                       |                   |                 | USD 353,197                           | State Street USD Liquidity LVNAV Fund | 353,197      | 1.53            |
| CAD 10,700  | CCL Industries Inc                    | 589,913           | 2.55            | <b>Total Ireland</b>                  |                                       |              |                 |
| <b>Total Canada</b>   |                                       |                   |                 | <b>353,197 1.53</b>                   |                                       |              |                 |
| Panama  |                                       |                   |                 | <b>Total Mutual Fund</b>              |                                       |              |                 |
| USD 8,752   | Copa Holdings SA                      | 659,288           | 2.84            | <b>353,197 1.53</b>                   |                                       |              |                 |
| <b>Total Panama</b>   |                                       |                   |                 | <b>22,755,218 98.18</b>               |                                       |              |                 |
| United States   |                                       |                   |                 | <b>TOTAL INVESTMENTS</b>              |                                       |              |                 |
| USD 6,801   | Advanced Energy Industries Inc        | 766,541           | 3.31            | <b>Other Net Assets/(Liabilities)</b> |                                       |              |                 |
| USD 4,227   | Affiliated Managers Group Inc         | 651,846           | 2.81            | <b>422,468 1.82</b>                   |                                       |              |                 |
| USD 1,840   | Anthem Inc                            | 702,512           | 3.03            | <b>TOTAL NET ASSETS</b>               |                                       |              |                 |
| USD 14,560  | Avnet Inc                             | 583,565           | 2.52            | <b>23,177,686 100.00</b>              |                                       |              |                 |
| USD 13,070  | Bank of New York Mellon Corp          | 669,576           | 2.89            |                                       |                                       |              |                 |
| USD 10,308  | Bristol-Myers Squibb Co               | 688,781           | 2.97            |                                       |                                       |              |                 |
| USD 41,357  | Cabot Oil & Gas Corp                  | 722,093           | 3.11            |                                       |                                       |              |                 |
| USD 17,506  | Cal-Maine Foods Inc                   | 633,892           | 2.73            |                                       |                                       |              |                 |
| USD 2,849   | Cigna Corp                            | 675,412           | 2.91            |                                       |                                       |              |                 |
| USD 12,595  | Cisco Systems Inc                     | 667,535           | 2.88            |                                       |                                       |              |                 |
| USD 9,114   | Citigroup Inc                         | 644,815           | 2.78            |                                       |                                       |              |                 |
| USD 9,227   | Cognizant Technology Solutions Corp   | 639,062           | 2.76            |                                       |                                       |              |                 |
| USD 3,601   | F5 Networks Inc                       | 672,163           | 2.90            |                                       |                                       |              |                 |
| USD 3,647   | General Dynamics Corp                 | 686,584           | 2.96            |                                       |                                       |              |                 |
| USD 9,852   | Hartford Financial Services Group Inc | 610,528           | 2.63            |                                       |                                       |              |                 |
| USD 3,699   | Lear Corp                             | 648,361           | 2.80            |                                       |                                       |              |                 |
| USD 4,195   | M&T Bank Corp                         | 609,575           | 2.63            |                                       |                                       |              |                 |
| USD 5,336   | ManpowerGroup Inc                     | 634,504           | 2.74            |                                       |                                       |              |                 |
| USD 8,197   | Merck & Co Inc                        | 637,481           | 2.75            |                                       |                                       |              |                 |
| USD 10,654  | MetLife Inc                           | 637,642           | 2.75            |                                       |                                       |              |                 |
| USD 19,178  | Mosaic Co                             | 611,970           | 2.64            |                                       |                                       |              |                 |
| CAD 9,589   | Newmont Goldcorp Corp                 | 608,576           | 2.63            |                                       |                                       |              |                 |
| USD 8,312   | Omnicom Group Inc                     | 664,877           | 2.87            |                                       |                                       |              |                 |
| USD 7,539   | Oracle Corp                           | 586,836           | 2.53            |                                       |                                       |              |                 |
| USD 7,126   | Philip Morris International Inc       | 706,258           | 3.05            |                                       |                                       |              |                 |
| USD 5,240   | Polaris Inc                           | 717,670           | 3.10            |                                       |                                       |              |                 |
| USD 5,268   | Reinsurance Group of America Inc      | 600,552           | 2.59            |                                       |                                       |              |                 |
| USD 23,076  | Resideo Technologies Inc              | 692,280           | 2.99            |                                       |                                       |              |                 |
| USD 3,512   | Sanderson Farms Inc                   | 660,151           | 2.85            |                                       |                                       |              |                 |
| USD 13,522  | Skechers U.S.A. Inc                   | 673,801           | 2.91            |                                       |                                       |              |                 |
| USD 3,684   | Vertex Pharmaceuticals Inc            | 742,805           | 3.20            |                                       |                                       |              |                 |
| USD 15,557  | Wells Fargo & Co                      | 704,576           | 3.04            |                                       |                                       |              |                 |
| <b>Total United States</b>  |                                       | <b>21,152,820</b> | <b>91.26</b>    |                                       |                                       |              |                 |
| <b>Total Common and Preferred Stocks</b>  |                                       | <b>22,402,021</b> | <b>96.65</b>    |                                       |                                       |              |                 |
| <b>Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market</b> |                                       | <b>22,402,021</b> | <b>96.65</b>    |                                       |                                       |              |                 |



## Schedule of Investments

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description                                | Market Value      | % of Net 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 - 96.11%   |  |                   |                 | Common and Preferred Stocks - 96.11% <i>(continued)</i>   |   |                   |                 |
| Cayman Islands   |  |                   |                 | Taiwan  |   |                   |                 |
| HKD 2,136,000  | Dali Foods Group Co Ltd                    | 1,273,483         | 3.01            | TWD 226,000   | Catcher Technology Co Ltd                 | 1,476,250         | 3.49            |
| HKD 400,000  | Haitian International Holdings Ltd         | 1,341,772         | 3.17            | TWD 74,000  | Taiwan Semiconductor Manufacturing Co Ltd | 1,580,260         | 3.73            |
| HKD 1,576,000  | Lee & Man Paper Manufacturing Ltd          | 1,199,374         | 2.83            |   |   |                   |                 |
| <b>Total Cayman Islands</b>  |  | <b>3,814,629</b>  | <b>9.01</b>     | <b>Total Taiwan</b>   |   | <b>3,056,510</b>  | <b>7.22</b>     |
| China  |  |                   |                 | <b>Total Common and Preferred Stocks</b>  |   |                   |                 |
| HKD 1,559,772  | China Construction Bank Corp               | 1,227,194         | 2.90            | <b>Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market</b>       |   |                   |                 |
| HKD 421,500  | CITIC Securities Co Ltd                    | 1,057,298         | 2.50            |   |   | <b>40,703,977</b> | <b>96.11</b>    |
| CNY 164,700  | Gree Electric Appliances Inc of Zhuhai     | 1,328,133         | 3.13            | Mutual Fund - 0.01%   |   |                   |                 |
| HKD 356,400  | Haier Smart Home Co Ltd                    | 1,243,707         | 2.94            | Ireland   |   |                   |                 |
| HKD 129,500  | Ping An Insurance Group Co of China Ltd    | 1,268,178         | 2.99            | USD 4,849   | State Street USD Liquidity LVNAV Fund     | 4,849             | 0.01            |
| <b>Total China</b>   |  | <b>6,124,510</b>  | <b>14.46</b>    | <b>Total Ireland</b>  |   | <b>4,849</b>      | <b>0.01</b>     |
| Hong Kong  |  |                   |                 | <b>Total Mutual Fund</b>  |   |                   |                 |
| HKD 1,774,000  | WH Group Ltd                               | 1,594,484         | 3.76            |   |   | <b>4,849</b>      | <b>0.01</b>     |
| <b>Total Hong Kong</b>   |  | <b>1,594,484</b>  | <b>3.76</b>     | <b>TOTAL INVESTMENTS</b>  |   |                   |                 |
| Indonesia  |  |                   |                 |   |   |                   |                 |
| IDR 3,233,100  | Bank Mandiri Persero Tbk PT                | 1,315,537         | 3.11            | <b>Other Net Assets/(Liabilities)</b>   |   |                   |                 |
| <b>Total Indonesia</b>   |  | <b>1,315,537</b>  | <b>3.11</b>     | <b>TOTAL NET ASSETS</b>   |   |                   |                 |
| Japan  |  |                   |                 |   |   |                   |                 |
| JPY 82,622   | Alfresa Holdings Corp                      | 1,234,975         | 2.92            | <b>42,352,669</b>   |   |                   |                 |
| JPY 70,500   | Astellas Pharma Inc                        | 1,228,780         | 2.90            | <b>100.00</b>   |   |                   |                 |
| JPY 42,858   | ITOCHU Corp                                | 1,235,657         | 2.92            |   |   |                   |                 |
| JPY 47,689   | KDDI Corp                                  | 1,488,804         | 3.51            |   |   |                   |                 |
| JPY 68,800   | Kinden Corp                                | 1,124,455         | 2.65            |   |   |                   |                 |
| JPY 49,100   | Komatsu Ltd                                | 1,221,196         | 2.88            |   |   |                   |                 |
| JPY 46,600   | Kyowa Exeo Corp                            | 1,148,311         | 2.71            |   |   |                   |                 |
| JPY 42,900   | Nihon Kohden Corp                          | 1,225,273         | 2.89            |   |   |                   |                 |
| JPY 22,600   | NOF Corp                                   | 1,178,971         | 2.78            |   |   |                   |                 |
| JPY 36,279   | Sumitomo Mitsui Financial Group Inc        | 1,251,902         | 2.96            |   |   |                   |                 |
| JPY 26,600   | Suzuki Motor Corp                          | 1,126,647         | 2.66            |   |   |                   |                 |
| JPY 61,600   | Tokyo Broadcasting System Holdings Inc     | 946,838           | 2.24            |   |   |                   |                 |
| JPY 11,702   | Toyota Motor Corp                          | 1,023,754         | 2.42            |   |   |                   |                 |
| JPY 26,000   | Trend Micro Inc                            | 1,363,366         | 3.22            |   |   |                   |                 |
| JPY 76,400   | Zeon Corp                                  | 1,057,994         | 2.50            |   |   |                   |                 |
| <b>Total Japan</b>   |  | <b>17,856,923</b> | <b>42.16</b>    |   |   |                   |                 |
| Korea  |  |                   |                 |   |   |                   |                 |
| KRW 24,790   | KB Financial Group Inc                     | 1,228,328         | 2.90            |   |   |                   |                 |
| KRW 18,392   | KT&G Corp                                  | 1,378,400         | 3.25            |   |   |                   |                 |
| KRW 23,987   | Samsung Electronics Co Ltd-Preferred Stock | 1,569,810         | 3.71            |   |   |                   |                 |
| KRW 40,620   | Shinhan Financial Group Co Ltd             | 1,464,434         | 3.46            |   |   |                   |                 |
| <b>Total Korea</b>   |  | <b>5,640,972</b>  | <b>13.32</b>    |   |   |                   |                 |
| Singapore  |  |                   |                 |   |   |                   |                 |
| SGD 67,700   | United Overseas Bank Ltd                   | 1,300,412         | 3.07            |   |   |                   |                 |
| <b>Total Singapore</b>   |  | <b>1,300,412</b>  | <b>3.07</b>     |   |   |                   |                 |

## Schedule of Investments

as at 30 June 2021 (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 - 97.38%   |  |                   |                 | Common and Preferred Stocks - 97.38% <i>(continued)</i>   |                                       |                    |                 |
| Cayman Islands   |  |                   |                 | Switzerland   |                                       |                    |                 |
| HKD 10,039,500   | Dali Foods Group Co Ltd                        | 5,047,262         | 2.70            | CHF 89,542  | Adecco Group AG                       | 5,134,716          | 2.75            |
| HKD 1,434,000  | Haitian International Holdings Ltd             | 4,056,202         | 2.17            | CHF 95,898  | LafargeHolcim Ltd                     | 4,855,319          | 2.60            |
| <b>Total Cayman Islands</b>  |  | <b>9,103,464</b>  | <b>4.87</b>     | CHF 14,611  | Roche Holding AG                      | 4,645,798          | 2.49            |
| China  |  |                   |                 | <b>Total Switzerland</b>  |                                       | <b>14,635,833</b>  | <b>7.84</b>     |
| CNY 704,100  | Gree Electric Appliances Inc of Zhuhai         | 4,787,779         | 2.56            | Taiwan  |                                       |                    |                 |
| HKD 1,444,400  | Haier Smart Home Co Ltd                        | 4,250,299         | 2.28            | TWD 966,000   | Catcher Technology Co Ltd             | 5,320,839          | 2.85            |
| HKD 501,000  | Ping An Insurance Group Co of China Ltd        | 4,137,135         | 2.21            | <b>Total Taiwan</b>   |                                       | <b>5,320,839</b>   | <b>2.85</b>     |
| <b>Total China</b>   |  | <b>13,175,213</b> | <b>7.05</b>     | United States   |                                       |                    |                 |
| France   |  |                   |                 | USD 54,299  | Advanced Energy Industries Inc        | 5,160,669          | 2.76            |
| EUR 5,543  | Dassault Aviation SA                           | 5,498,656         | 2.94            | USD 35,692  | Affiliated Managers Group Inc         | 4,641,252          | 2.49            |
| <b>Total France</b>  |  | <b>5,498,656</b>  | <b>2.94</b>     | USD 95,197  | Bristol-Myers Squibb Co               | 5,363,910          | 2.87            |
| Germany  |  |                   |                 | USD 136,400   | Cisco Systems Inc                     | 6,095,958          | 3.26            |
| EUR 42,322   | Continental AG                                 | 5,247,082         | 2.81            | USD 76,021  | Citigroup Inc                         | 4,535,360          | 2.43            |
| <b>Total Germany</b>   |  | <b>5,247,082</b>  | <b>2.81</b>     | USD 29,448  | F5 Networks Inc                       | 4,635,096          | 2.48            |
| Hong Kong  |  |                   |                 | USD 40,044  | General Dynamics Corp                 | 6,356,927          | 3.40            |
| HKD 6,787,000  | WH Group Ltd                                   | 5,143,941         | 2.75            | USD 32,850  | Lear Corp                             | 4,855,338          | 2.60            |
| <b>Total Hong Kong</b>   |  | <b>5,143,941</b>  | <b>2.75</b>     | USD 39,470  | M&T Bank Corp                         | 4,836,312          | 2.59            |
| Hungary  |  |                   |                 | USD 77,370  | Merck & Co Inc                        | 5,073,836          | 2.72            |
| HUF 211,215  | Richter Gedeon Nyrt                            | 4,747,416         | 2.54            | USD 87,613  | MetLife Inc                           | 4,421,651          | 2.37            |
| <b>Total Hungary</b>   |  | <b>4,747,416</b>  | <b>2.54</b>     | USD 57,396  | Philip Morris International Inc       | 4,796,791          | 2.57            |
| Indonesia  |  |                   |                 | USD 49,479  | Polaris Inc                           | 5,714,344          | 3.06            |
| IDR 11,376,000   | Bank Mandiri Persero Tbk PT                    | 3,903,240         | 2.09            | USD 133,435   | Skechers U.S.A. Inc                   | 5,606,765          | 3.00            |
| <b>Total Indonesia</b>   |  | <b>3,903,240</b>  | <b>2.09</b>     | USD 31,845  | Vertex Pharmaceuticals Inc            | 5,414,372          | 2.90            |
| Japan  |  |                   |                 | <b>Total United States</b>  |                                       | <b>77,508,581</b>  | <b>41.50</b>    |
| JPY 293,800  | Alfresa Holdings Corp                          | 3,703,105         | 1.98            | <b>Total Common and Preferred Stocks</b>  |                                       |                    |                 |
| JPY 138,300  | Tokyo Broadcasting System Holdings Inc         | 1,792,541         | 0.96            |   |                                       | <b>181,892,441</b> | <b>97.38</b>    |
| JPY 108,600  | Trend Micro Inc                                | 4,801,984         | 2.57            | Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market              |                                       |                    |                 |
| JPY 351,100  | Zeon Corp                                      | 4,099,893         | 2.20            |   |                                       | <b>181,892,441</b> | <b>97.38</b>    |
| <b>Total Japan</b>   |  | <b>14,397,523</b> | <b>7.71</b>     | Mutual Fund - 0.85%   |                                       |                    |                 |
| Korea  |  |                   |                 | Ireland   |                                       |                    |                 |
| KRW 75,551   | KT&G Corp                                      | 4,774,612         | 2.56            | USD 1,874,483   | State Street USD Liquidity LVNAV Fund | 1,580,641          | 0.85            |
| KRW 84,371   | Samsung Electronics Co Ltd-Preferred Stock     | 4,656,034         | 2.49            | <b>Total Ireland</b>  |                                       | <b>1,580,641</b>   | <b>0.85</b>     |
| KRW 160,679  | Shinhan Financial Group Co Ltd                 | 4,884,731         | 2.62            | <b>Total Mutual Fund</b>  |                                       | <b>1,580,641</b>   | <b>0.85</b>     |
| <b>Total Korea</b>   |  | <b>14,315,377</b> | <b>7.67</b>     | <b>TOTAL INVESTMENTS</b>  |                                       | <b>183,473,082</b> | <b>98.23</b>    |
| Spain  |  |                   |                 |   |                                       |                    |                 |
| EUR 172,592  | ACS Actividades de Construccion y Servicios SA | 3,898,853         | 2.09            |   |                                       |                    |                 |
| EUR 172,592  | ACS Actividades de Construccion y Servicios SA | 203,659           | 0.11            |   |                                       |                    |                 |
| EUR 916,749  | Banco Bilbao Vizcaya Argentaria SA             | 4,792,764         | 2.56            |   |                                       |                    |                 |
| <b>Total Spain</b>   |  | <b>8,895,276</b>  | <b>4.76</b>     |   |                                       |                    |                 |

## Schedule of Investments *(continued)*

as at 30 June 2021 (Expressed in Euro)

Derivatives

Forward Foreign Exchange Contracts – 0.27%

| Description   | Counterparty      | Amount Bought | Amount Sold    | Unrealised Gain | % of Net Assets |
|---|-------------------|---------------|----------------|-----------------|-----------------|
| Bought USD / Sold CHF, due 30/07/21                         | BNP Paribas SA    | 5,927,763     | 5,406,000      | 63,186          | 0.03            |
| Bought USD / Sold EUR, due 30/07/21                         | Barclays Bank PLC | 13,166,859    | 10,899,000     | 197,403         | 0.09            |
| Bought USD / Sold JPY, due 30/07/21                         | Citibank NA       | 6,563,411     | 707,520,000    | 157,863         | 0.09            |
| Bought USD / Sold KRW, due 30/07/21                         | HSBC Bank PLC     | 13,110,720    | 14,639,823,000 | 95,178          | 0.06            |
| Total Unrealised Gain on Forward Foreign Exchange Contracts |                   |               |                | 513,630         | 0.27            |
| Total Forward Foreign Exchange Contracts                    |                   |               |                | 513,630         | 0.27            |
| Other Net Assets/(Liabilities)                              |                   |               |                | 2,799,208       | 1.50            |
| TOTAL NET ASSETS  |                   |               |                | 186,785,920     | 100.00          |

## Schedule of Investments

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description                        | Market Value      | % of Net Assets | Quantity  | Description                                  | Market Value      | % of Net Assets |
|--|------------------------------------|-------------------|-----------------|---|--|-------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market |                                    |                   |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |  |                   |                 |
| Common and Preferred Stocks - 98.60%   |                                    |                   |                 | Common and Preferred Stocks - 98.60% <i>(continued)</i>   |  |                   |                 |
| Australia  |                                    |                   |                 | France <i>(continued)</i>   |  |                   |                 |
| AUD 58,351   | Dexus REIT                         | 467,421           | 0.14            | EUR 9,210   | Cie Generale des Etablissements Michelin SCA | 1,469,029         | 0.46            |
| AUD 14,473   | Fortescue Metals Group Ltd         | 253,603           | 0.08            | EUR 22,543  | Electricite de France SA                     | 307,973           | 0.10            |
| AUD 92,886   | GPT Group REIT                     | 341,698           | 0.11            | EUR 2,511   | Gecina SA REIT                               | 384,731           | 0.12            |
| AUD 23,086   | Sonic Healthcare Ltd               | 665,542           | 0.21            | EUR 13,752  | L'Oreal SA                                   | 6,128,736         | 1.91            |
| AUD 116,461  | Stockland REIT                     | 407,438           | 0.13            | EUR 11,443  | Publicis Groupe SA                           | 731,980           | 0.23            |
| <b>Total Australia</b>   |                                    | <b>2,135,702</b>  | <b>0.67</b>     | EUR 9,357   | Renault SA                                   | 378,223           | 0.12            |
| Austria  |                                    |                   |                 | EUR 29,421  | Schneider Electric SE                        | 4,629,256         | 1.44            |
| EUR 4,545  | OMV AG                             | 258,555           | 0.08            | EUR 3,181   | Teleperformance                              | 1,291,276         | 0.40            |
| EUR 3,724  | Verbund AG                         | 342,925           | 0.11            | EUR 38,920  | Vivendi SA                                   | 1,307,578         | 0.41            |
| EUR 6,206  | voestalpine AG                     | 252,732           | 0.08            | <b>Total France</b>   |  | <b>19,185,797</b> | <b>5.98</b>     |
| <b>Total Austria</b>   |                                    | <b>854,212</b>    | <b>0.27</b>     | Germany   |  |                   |                 |
| Belgium  |                                    |                   |                 | EUR 17,680  | Bayerische Motoren Werke AG                  | 1,872,538         | 0.58            |
| EUR 2,979  | Colruyt SA                         | 166,607           | 0.05            | EUR 3,041   | Bayerische Motoren Werke AG—Preferred Stock  | 273,359           | 0.08            |
| EUR 8,320  | Proximus SADP                      | 160,728           | 0.05            | EUR 5,513   | Beiersdorf AG                                | 665,228           | 0.21            |
| <b>Total Belgium</b>   |                                    | <b>327,335</b>    | <b>0.10</b>     | EUR 9,739   | Covestro AG                                  | 628,985           | 0.20            |
| Canada   |                                    |                   |                 | EUR 30,057  | Daimler AG                                   | 2,684,040         | 0.84            |
| CAD 3,962  | BCE Inc                            | 195,588           | 0.06            | EUR 53,548  | Deutsche Post AG                             | 3,642,510         | 1.14            |
| CAD 24,400   | Canadian Imperial Bank of Commerce | 2,780,493         | 0.87            | EUR 5,557   | Henkel AG & Co KGaA                          | 511,717           | 0.16            |
| CAD 2,900  | Canadian Tire Corp Ltd             | 459,391           | 0.15            | EUR 9,639   | Henkel AG & Co KGaA—Preferred Stock          | 1,017,807         | 0.32            |
| CAD 8,200  | CCL Industries Inc                 | 452,083           | 0.14            | EUR 6,672   | Merck KGaA                                   | 1,279,424         | 0.40            |
| CAD 4,100  | George Weston Ltd                  | 391,194           | 0.12            | EUR 7,945   | Porsche Automobil Holding SE—Preferred Stock | 851,370           | 0.26            |
| CAD 13,600   | Great-West Lifeco Inc              | 404,387           | 0.13            | EUR 17,872  | Siemens AG                                   | 2,831,998         | 0.88            |
| CAD 17,659   | Hydro One Ltd                      | 427,250           | 0.14            | EUR 1,634   | Volkswagen AG                                | 536,372           | 0.17            |
| CAD 4,600  | IGM Financial Inc                  | 162,558           | 0.05            | <b>Total Germany</b>  |  | <b>16,795,348</b> | <b>5.24</b>     |
| CAD 13,100   | Magna International Inc            | 1,214,154         | 0.38            | Hong Kong   |  |                   |                 |
| CAD 30,600   | Power Corp of Canada               | 968,189           | 0.30            | USD 2,700   | Futu Holdings Ltd                            | 483,543           | 0.15            |
| CAD 71,200   | Royal Bank of Canada               | 7,221,197         | 2.25            | HKD 106,000   | Hang Lung Properties Ltd                     | 257,430           | 0.08            |
| CAD 31,793   | Sun Life Financial Inc             | 1,641,128         | 0.51            | HKD 207,000   | HKT Trust & HKT Ltd                          | 282,011           | 0.08            |
| CAD 21,883   | TELUS Corp                         | 491,276           | 0.15            | HKD 26,000  | Power Assets Holdings Ltd                    | 159,532           | 0.05            |
| CAD 19   | TELUS Corp                         | 426               | 0.00            | HKD 27,500  | Swire Pacific Ltd                            | 186,441           | 0.06            |
| CAD 50,400   | Toronto-Dominion Bank              | 3,535,692         | 1.10            | HKD 54,000  | Xinyi Glass Holdings Ltd                     | 220,079           | 0.07            |
| <b>Total Canada</b>  |                                    | <b>20,345,006</b> | <b>6.35</b>     | <b>Total Hong Kong</b>  |  | <b>1,589,036</b>  | <b>0.49</b>     |
| Chile  |                                    |                   |                 | Ireland   |  |                   |                 |
| GBP 19,048   | Antofagasta PLC                    | 377,735           | 0.12            | USD 29,858  | Accenture PLC                                | 8,801,840         | 2.75            |
| <b>Total Chile</b>   |                                    | <b>377,735</b>    | <b>0.12</b>     | USD 38,900  | Johnson Controls International PLC           | 2,669,707         | 0.83            |
| Denmark  |                                    |                   |                 | USD 23,600  | Medtronic PLC                                | 2,929,468         | 0.91            |
| DKK 3,132  | Carlsberg A/S                      | 583,890           | 0.18            | USD 12,744  | Trane Technologies PLC                       | 2,346,680         | 0.73            |
| DKK 1,784  | Coloplast A/S                      | 292,755           | 0.09            | <b>Total Ireland</b>  |  | <b>16,747,695</b> | <b>5.22</b>     |
| DKK 462  | ROCKWOOL International A/S         | 224,938           | 0.07            | Israel  |  |                   |                 |
| DKK 6,707  | Tryg A/S                           | 164,665           | 0.05            | ILS 1   | Isracard Ltd                                 | 2                 | 0.00            |
| <b>Total Denmark</b>   |                                    | <b>1,266,248</b>  | <b>0.39</b>     | <b>Total Israel</b>   |  | <b>2</b>          | <b>0.00</b>     |
| Finland  |                                    |                   |                 | Italy   |  |                   |                 |
| EUR 14,606   | Kesko OYJ                          | 539,557           | 0.17            | EUR 59,390  | Assicurazioni Generali SpA                   | 1,190,630         | 0.37            |
| EUR 18,494   | Kone OYJ                           | 1,508,925         | 0.47            | EUR 329,681   | Telecom Italia SpA—Preferred Stock           | 174,685           | 0.06            |
| EUR 31,237   | Stora Enso OYJ                     | 569,922           | 0.18            | <b>Total Italy</b>  |  | <b>1,365,315</b>  | <b>0.43</b>     |
| <b>Total Finland</b>   |                                    | <b>2,618,404</b>  | <b>0.82</b>     | France  |  |                   |                 |
| France   |                                    |                   |                 | EUR 39,171  | Bollere SA                                   | 209,967           | 0.06            |
| EUR 2,918  | Capgemini SE                       | 560,594           | 0.17            | EUR 27,123  | Cie de Saint-Gobain                          | 1,786,454         | 0.56            |
| EUR 27,123   | Cie de Saint-Gobain                | 1,786,454         | 0.56            |   |  |                   |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description                             | Market Value      | % of Net Assets | Quantity   | Description                            | Market Value     | % of Net Assets |
|--|---|-------------------|-----------------|--|--|------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |                   |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |                  |                 |
| Common and Preferred Stocks - 98.60% (continued)   |   |                   |                 | Common and Preferred Stocks - 98.60% (continued)   |  |                  |                 |
| Japan  |   |                   |                 | Netherlands  |  |                  |                 |
| JPY 6,600  | Azbil Corp                              | 273,836           | 0.09            | EUR 6,153  | Heineken Holding NV                    | 619,867          | 0.19            |
| JPY 17,300   | Canon Inc                               | 391,701           | 0.12            | EUR 15,355   | NN Group NV                            | 724,374          | 0.23            |
| JPY 9,600  | Capcom Co Ltd                           | 281,106           | 0.09            | EUR 78,493   | Stellantis NV                          | 1,540,927        | 0.48            |
| JPY 108  | Daiwa House REIT Investment Corp        | 318,677           | 0.10            | <b>Total Netherlands</b>   |  | <b>2,885,168</b> | <b>0.90</b>     |
| JPY 6,900  | Fuji Electric Co Ltd                    | 322,651           | 0.10            | New Zealand  |  |                  |                 |
| JPY 19,500   | FUJIFILM Holdings Corp                  | 1,447,522         | 0.45            | NZD 37,255   | Mercury NZ Ltd                         | 173,633          | 0.06            |
| JPY 217  | GLP J REIT                              | 374,603           | 0.12            | NZD 98,234   | Spark New Zealand Ltd                  | 329,477          | 0.10            |
| JPY 1,800  | Hirose Electric Co Ltd                  | 263,537           | 0.08            | <b>Total New Zealand</b>   |  | <b>503,110</b>   | <b>0.16</b>     |
| JPY 13,700   | Hulic Co Ltd                            | 154,293           | 0.05            | Norway   |  |                  |                 |
| JPY 5,300  | Itochu Techno-Solutions Corp            | 164,267           | 0.05            | NOK 10,363   | Gjensidige Forsikring ASA              | 228,571          | 0.07            |
| JPY 22,200   | Japan Post Bank Co Ltd                  | 186,617           | 0.06            | NOK 65,215   | Norsk Hydro ASA                        | 416,366          | 0.13            |
| JPY 12,000   | Japan Post Insurance Co Ltd             | 222,074           | 0.07            | <b>Total Norway</b>  |  | <b>644,937</b>   | <b>0.20</b>     |
| JPY 68   | Japan Real Estate Investment Corp REIT  | 418,452           | 0.13            | Portugal   |  |                  |                 |
| JPY 382  | Japan Retail Fund Investment Corp REIT  | 414,387           | 0.13            | EUR 149,637  | EDP - Energias de Portugal SA          | 793,222          | 0.25            |
| JPY 10,900   | JSR Corp                                | 329,976           | 0.10            | <b>Total Portugal</b>  |  | <b>793,222</b>   | <b>0.25</b>     |
| JPY 13,700   | Kajima Corp                             | 173,672           | 0.05            | Singapore  |  |                  |                 |
| JPY 36,264   | KDDI Corp                               | 1,132,127         | 0.35            | SGD 145,769  | Mapletree Logistics Trust REIT         | 222,308          | 0.07            |
| JPY 5,300  | Kurita Water Industries Ltd             | 254,519           | 0.08            | SGD 42,890   | Singapore Exchange Ltd                 | 356,725          | 0.11            |
| JPY 14,200   | LIXIL Group Corp                        | 367,570           | 0.12            | SGD 54,100   | Singapore Technologies Engineering Ltd | 155,756          | 0.05            |
| JPY 10,000   | Medipal Holdings Corp                   | 191,188           | 0.06            | SGD 102,800  | Wilmar International Ltd               | 344,145          | 0.11            |
| JPY 9,900  | Mitsui Chemicals Inc                    | 342,071           | 0.11            | <b>Total Singapore</b>   |  | <b>1,078,934</b> | <b>0.34</b>     |
| JPY 12,948   | NEC Corp                                | 667,290           | 0.21            | South Africa   |  |                  |                 |
| JPY 4,500  | NH Foods Ltd                            | 175,151           | 0.05            | GBP 26,096   | Mondi PLC                              | 685,317          | 0.21            |
| JPY 111  | Nippon Prologis REIT Inc                | 353,532           | 0.11            | <b>Total South Africa</b>  |  | <b>685,317</b>   | <b>0.21</b>     |
| JPY 70,073   | Nippon Telegraph & Telephone Corp       | 1,827,429         | 0.57            | Spain  |  |                  |                 |
| JPY 10,800   | Nisshin Seifun Group Inc                | 158,122           | 0.05            | EUR 15,761   | EDP Renovaveis SA                      | 365,222          | 0.11            |
| JPY 7,800  | Nitto Denko Corp                        | 582,593           | 0.18            | EUR 16,985   | Endesa SA                              | 412,116          | 0.13            |
| JPY 232  | Nomura Real Estate Master Fund Inc REIT | 372,279           | 0.12            | <b>Total Spain</b>   |  | <b>777,338</b>   | <b>0.24</b>     |
| JPY 19,283   | Nomura Research Institute Ltd           | 638,481           | 0.20            | Sweden   |  |                  |                 |
| JPY 34,500   | NTT Data Corp                           | 538,684           | 0.17            | SEK 13,615   | Boliden AB                             | 523,767          | 0.16            |
| JPY 35,500   | Obayashi Corp                           | 282,426           | 0.09            | SEK 10,562   | Electrolux AB                          | 293,068          | 0.09            |
| JPY 44,400   | Oji Holdings Corp                       | 255,223           | 0.08            | SEK 18,704   | Epiroc AB                              | 367,315          | 0.12            |
| JPY 2,100  | Oracle Corp Japan                       | 160,825           | 0.05            | SEK 19,187   | Husqvarna AB                           | 255,089          | 0.08            |
| JPY 119,950  | Panasonic Corp                          | 1,389,276         | 0.43            | SEK 8,540  | Industrivarden AB                      | 312,755          | 0.10            |
| JPY 15,300   | Seiko Epson Corp                        | 269,359           | 0.08            | SEK 5,713  | Industrivarden AB                      | 222,317          | 0.07            |
| JPY 19,100   | Sekisui Chemical Co Ltd                 | 326,794           | 0.10            | SEK 67,381   | Investor AB                            | 1,554,101        | 0.49            |
| JPY 15,600   | Sekisui House Ltd                       | 320,251           | 0.10            | SEK 12,957   | Kinnevik AB                            | 519,059          | 0.16            |
| JPY 37,900   | Sumitomo Electric Industries Ltd        | 559,673           | 0.17            | SEK 17,126   | Securitas AB                           | 270,543          | 0.08            |
| JPY 1,500  | Sysmex Corp                             | 178,395           | 0.06            | SEK 33,326   | Volvo AB                               | 802,351          | 0.25            |
| JPY 14,700   | T&D Holdings Inc                        | 190,190           | 0.06            | <b>Total Sweden</b>  |  | <b>5,120,365</b> | <b>1.60</b>     |
| JPY 6,800  | TIS Inc                                 | 173,814           | 0.05            | Switzerland  |  |                  |                 |
| JPY 700  | Tokyo Electron Ltd                      | 303,235           | 0.09            | CHF 55   | Chocoladefabriken Lindt & Spruengli AG | 547,709          | 0.17            |
| JPY 7,300  | Toyota Industries Corp                  | 632,066           | 0.20            | USD 13,100   | Chubb Ltd                              | 2,082,114        | 0.65            |
| JPY 11,600   | Toyota Tsusho Corp                      | 548,698           | 0.17            | CHF 10,906   | Clariant AG                            | 217,094          | 0.07            |
| JPY 6,000  | Trend Micro Inc                         | 314,623           | 0.10            | USD 7,774  | Garmin Ltd                             | 1,124,431        | 0.35            |
| JPY 12,500   | Yokogawa Electric Corp                  | 186,954           | 0.06            | CHF 1,962  | Geberit AG                             | 1,473,065        | 0.46            |
| <b>Total Japan</b>   |   | <b>19,430,209</b> | <b>6.06</b>     | CHF 501  | Givaudan SA                            | 2,332,237        | 0.73            |
|  |   |                   |                 | CHF 2,813  | Kuehne Nagel International AG          | 963,483          | 0.30            |
|  |   |                   |                 | CHF 9,468  | Logitech International SA              | 1,148,226        | 0.36            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description                         | Market Value      | % of Net Assets | Quantity   | Description                                | Market Value | % of Net Assets |
|--|-------------------------------------|-------------------|-----------------|--|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |                                     |                   |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 |
| Common and Preferred Stocks - 98.60% (continued)   |                                     |                   |                 | Common and Preferred Stocks - 98.60% (continued)   |  |              |                 |
| Switzerland (continued)  |                                     |                   |                 | United States (continued)  |  |              |                 |
| CHF 34,784   | Nestle SA                           | 4,335,817         | 1.35            | USD 8,031  | Cummins Inc                                | 1,958,038    | 0.61            |
| CHF 1,629  | Roche Holdings AG                   | 662,280           | 0.21            | USD 21,900   | Danaher Corp                               | 5,877,084    | 1.83            |
| CHF 929  | Schindler Holding AG                | 271,760           | 0.08            | USD 13,200   | Dell Technologies                          | 1,315,644    | 0.41            |
| CHF 1,380  | Swisscom AG                         | 788,572           | 0.24            | USD 7,200  | Eastman Chemicals Co                       | 840,600      | 0.26            |
| USD 17,700   | TE Connectivity Ltd                 | 2,393,217         | 0.75            | USD 21,729   | Eaton Corp PLC                             | 3,219,803    | 1.00            |
| <b>Total Switzerland</b>   |                                     | <b>18,340,005</b> | <b>5.72</b>     | USD 37,000   | eBay Inc                                   | 2,597,770    | 0.81            |
| United Kingdom   |                                     |                   |                 | USD 53,100   | Exelone Corp                               | 2,352,861    | 0.73            |
| GBP 50,312   | 3i Group PLC                        | 815,276           | 0.25            | USD 3,200  | Expeditors International of Washington Inc | 405,120      | 0.13            |
| GBP 10,220   | Admiral Group PLC                   | 443,883           | 0.14            | USD 212,300  | Ford Motor Co                              | 3,154,778    | 0.98            |
| USD 1,400  | Aptiv PLC                           | 220,262           | 0.07            | USD 7,200  | Fox Corp                                   | 253,440      | 0.08            |
| GBP 91,771   | BT Group PLC                        | 245,947           | 0.08            | USD 70,483   | General Motors Co                          | 4,170,479    | 1.30            |
| GBP 7,485  | Croda International PLC             | 761,862           | 0.24            | USD 18,800   | Hartford Financial Services Group Inc      | 1,165,036    | 0.36            |
| GBP 72,968   | Direct Line Insurance Group PLC     | 287,285           | 0.09            | USD 13,500   | Hewlett Packard Enterprise Co              | 196,830      | 0.06            |
| GBP 20,438   | Evraz PLC                           | 167,146           | 0.05            | USD 16,200   | Hormel Foods Corp                          | 773,550      | 0.24            |
| GBP 9,424  | Johnson Matthey PLC                 | 400,067           | 0.12            | USD 38,600   | Host Hotels & Resorts Inc REIT             | 659,674      | 0.21            |
| GBP 112,774  | Kingfisher PLC                      | 567,861           | 0.18            | USD 68,229   | HP Inc                                     | 2,059,834    | 0.64            |
| GBP 139,028  | M&G PLC                             | 439,626           | 0.14            | USD 17,138   | Illinois Tool Works Inc                    | 3,831,371    | 1.20            |
| USD 8,300  | Pentair PLC                         | 560,167           | 0.17            | USD 20,000   | International Paper Co                     | 1,226,200    | 0.38            |
| GBP 31,583   | Rio Tinto PLC                       | 2,595,569         | 0.81            | USD 19,900   | Interpublic Group of Cos Inc               | 646,551      | 0.20            |
| GBP 61,953   | Segro PLC REIT                      | 936,728           | 0.29            | USD 11,100   | Intuit Inc                                 | 5,440,887    | 1.70            |
| GBP 128,775  | Wm Morrison Supermarkets PLC        | 438,870           | 0.14            | USD 19,500   | Invesco Ltd                                | 521,235      | 0.16            |
| <b>Total United Kingdom</b>  |                                     | <b>8,880,549</b>  | <b>2.77</b>     | USD 1,600  | JM Smucker Co                              | 207,312      | 0.07            |
| United States  |                                     |                   |                 | USD 5,800  | Juniper Networks Inc                       | 158,630      | 0.05            |
| USD 47,700   | Abbott Laboratories                 | 5,529,861         | 1.73            | USD 4,891  | Kansas City Southern                       | 1,385,963    | 0.43            |
| USD 16,600   | Agilent Technologies Inc            | 2,453,646         | 0.77            | USD 7,603  | Kellogg Co                                 | 489,101      | 0.15            |
| USD 12,086   | Air Products & Chemicals Inc        | 3,476,900         | 1.08            | USD 9,900  | Keysight Technologies Inc                  | 1,528,659    | 0.48            |
| USD 3,800  | Albemarle Corp                      | 640,148           | 0.20            | USD 5,300  | Laboratory Corp of America Holdings        | 1,462,005    | 0.46            |
| USD 19,500   | Ally Financial Inc                  | 971,880           | 0.30            | USD 4,816  | Lam Research Corp                          | 3,133,771    | 0.98            |
| USD 100  | Alphabet Inc                        | 244,179           | 0.08            | USD 3,000  | Lear Corp                                  | 525,840      | 0.16            |
| USD 336  | Amazon.com Inc                      | 1,155,894         | 0.36            | USD 12,800   | Maxim Integrated Products Inc              | 1,348,608    | 0.42            |
| USD 6,200  | AO Smith Corp                       | 446,772           | 0.14            | USD 41,100   | MetLife Inc                                | 2,459,835    | 0.77            |
| USD 55,379   | Apple Inc                           | 7,584,708         | 2.37            | USD 11,524   | Microsoft Corp                             | 3,121,852    | 0.97            |
| USD 2,500  | Applied Materials Inc               | 356,000           | 0.11            | USD 10,400   | Molson Coors Brewing Co                    | 558,376      | 0.17            |
| USD 30,301   | Archer-Daniels-Midland Co           | 1,836,241         | 0.57            | USD 18,100   | Mosaic Co                                  | 577,571      | 0.18            |
| USD 3,700  | Arrow Electronics Inc               | 421,171           | 0.13            | USD 6,207  | Nasdaq Inc                                 | 1,091,191    | 0.34            |
| USD 10,481   | Arthur J Gallagher & Co             | 1,468,178         | 0.46            | USD 15,653   | Newmont Goldcorp Corp                      | 992,087      | 0.31            |
| USD 800  | AvalonBay Communities Inc REIT      | 166,952           | 0.05            | USD 8,593  | NIKE Inc                                   | 1,327,533    | 0.41            |
| USD 17,700   | Ball Corp                           | 1,434,054         | 0.45            | USD 11,800   | Omnicom Group Inc                          | 943,882      | 0.29            |
| USD 34,842   | Berkshire Hathaway Inc              | 9,683,289         | 3.02            | USD 22,500   | On Semiconductor Corp                      | 861,300      | 0.27            |
| USD 1,135  | Bio-Rad Laboratories Inc            | 731,269           | 0.23            | USD 8,900  | Oracle Corp                                | 692,776      | 0.22            |
| USD 6,783  | BlackRock Inc                       | 5,934,921         | 1.85            | USD 5,291  | Owens Corning                              | 517,989      | 0.16            |
| USD 7,500  | Bunge Ltd                           | 586,125           | 0.18            | USD 16,994   | PACCAR Inc                                 | 1,516,714    | 0.47            |
| USD 14,900   | Cadence Design Systems Inc          | 2,038,618         | 0.64            | USD 5,028  | Packaging Corp of America                  | 680,892      | 0.21            |
| USD 45,100   | Carrier Global Corp                 | 2,191,860         | 0.68            | USD 17,700   | Paychex Inc                                | 1,899,210    | 0.59            |
| USD 13,500   | Caterpillar Inc                     | 2,938,005         | 0.92            | USD 6,200  | Pinnacle West Capital Corp                 | 508,214      | 0.16            |
| USD 17,800   | CBRE Group Inc                      | 1,525,994         | 0.48            | USD 21,300   | Pinterest Inc                              | 1,681,635    | 0.52            |
| USD 6,100  | Celanese Corp                       | 924,760           | 0.29            | USD 14,300   | Principal Financial Group Inc              | 903,617      | 0.28            |
| USD 2,508  | Cigna Corp                          | 594,572           | 0.19            | USD 23,751   | Procter & Gamble Co                        | 3,204,722    | 1.00            |
| USD 140,800  | Cisco Systems Inc                   | 7,462,400         | 2.33            | USD 8,500  | Public Storage REIT                        | 2,555,865    | 0.80            |
| USD 19,500   | Cognizant Technology Solutions Corp | 1,350,570         | 0.42            | USD 50,100   | Regions Financial Corp                     | 1,011,018    | 0.32            |
| USD 7,200  | Crown Holdings Inc                  | 735,912           | 0.23            |  |  |              |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description                   | Market Value | % of Net Assets | Quantity   | Description   | Market Value       | % of Net Assets |
|--|-------------------------------|--------------|-----------------|--|---|--------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |                               |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |                    |                 |
| Common and Preferred Stocks - 98.60% (continued)   |                               |              |                 | Common and Preferred Stocks - 98.60% (continued)   |   |                    |                 |
| United States (continued)  |                               |              |                 | United States (continued)  |   |                    |                 |
| USD 12,055   | Republic Services Inc         | 1,326,171    | 0.41            | USD 13,600   | Travelers Cos Inc   | 2,036,056          | 0.64            |
| USD 5,600  | Robert Half International Inc | 498,232      | 0.16            | USD 23,700   | ViacomCBS Inc   | 1,071,240          | 0.33            |
| USD 8,979  | Skyworks Solutions Inc        | 1,721,723    | 0.54            | USD 4,000  | VMware Inc  | 639,880            | 0.20            |
| USD 2,800  | Snap-on Inc                   | 625,604      | 0.20            | USD 3,984  | West Pharmaceutical Services Inc  | 1,430,654          | 0.45            |
| USD 800  | Stanley Black & Decker Inc    | 163,992      | 0.05            | USD 3,400  | Whirlpool Corp  | 741,268            | 0.23            |
| USD 28,800   | Synchrony Financial           | 1,397,376    | 0.44            |  | <b>Total United States</b>  | <b>173,339,445</b> | <b>54.07</b>    |
| USD 8,300  | Synopsys Inc                  | 2,289,057    | 0.71            |  | <b>Total Common and Preferred Stocks</b>  | <b>316,086,434</b> | <b>98.60</b>    |
| USD 12,366   | T Rowe Price Group Inc        | 2,448,097    | 0.76            |  | <b>Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market</b> | <b>316,086,434</b> | <b>98.60</b>    |
| USD 11,443   | Target Corp                   | 2,766,231    | 0.86            |  | <b>TOTAL INVESTMENTS</b>  | <b>316,086,434</b> | <b>98.60</b>    |
| USD 42,961   | Texas Instruments Inc         | 8,261,400    | 2.58            |  |   |                    |                 |
| USD 5,507  | Tractor Supply Co             | 1,024,632    | 0.32            |  |   |                    |                 |

### Derivatives

Futures Contracts – 0.01%

| Description                           | Currency | Number of Contracts | Commitment       | Unrealised Gain    | % of Net Assets |
|---------------------------------------|----------|---------------------|------------------|--------------------|-----------------|
| S&P EMINI INDEX FUTURE, due 17/09/21  | USD      | 16                  | 3,430,880        | 53,956             | 0.01            |
| Unrealised Gain on Futures Contracts  |          |                     | 3,430,880        | 53,956             | 0.01            |
| Description                           | Currency | Number of Contracts | Commitment       | Unrealised Loss    | % of Net Assets |
| MINI TPX INDEX FUTURE, due 09/09/21   | JPY      | 25                  | 437,652          | (4,167)            | (0.00)          |
| S&P/TSX 60 INDEX FUTURE, due 16/09/21 | CAD      | 2                   | 388,501          | (872)              | (0.00)          |
| Unrealised Loss on Futures Contracts  |          |                     | 826,153          | (5,039)            | (0.00)          |
| <b>Total Futures Contracts</b>        |          |                     | <b>4,257,033</b> | <b>48,917</b>      | <b>0.01</b>     |
| Other Net Assets/(Liabilities)        |          |                     |                  | 4,444,668          | 1.39            |
| <b>TOTAL NET ASSETS</b>               |          |                     |                  | <b>320,580,019</b> | <b>100.00</b>   |

The counterparty for futures contracts was Goldman Sachs & Co. Collateral held for the futures contracts includes USD 189,679 held as cash at Goldman Sachs & Co.

## Schedule of Investments

as at 30 June 2021 (Expressed in Euro)

| Quantity   | Description                                  | Market Value | % of Net Assets | Quantity  | Description   | Market Value | % of Net Assets |
|--|--|--------------|-----------------|---|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |   |              |                 |
| Common and Preferred Stocks - 96.80%   |  |              |                 | Common and Preferred Stocks - 96.80% <i>(continued)</i>   |   |              |                 |
| Austria  |  |              |                 | France <i>(continued)</i>   |   |              |                 |
| EUR 29,630   | OMV AG                                       | 1,421,351    | 0.36            | EUR 4,040   | Ipsen SA  | 354,389      | 0.09            |
| Total Austria  |  | 1,421,351    | 0.36            | EUR 4,655   | Kering SA   | 3,430,735    | 0.87            |
| Belgium  |  |              |                 | EUR 11,624  | Klepierre SA REIT   | 252,590      | 0.06            |
| EUR 28,448   | Ageas  | 1,331,367    | 0.33            | EUR 27,737  | La Francaise des Jeux SAEM                                | 1,375,200    | 0.35            |
| EUR 18,757   | Anheuser-Busch InBev SA                      | 1,140,613    | 0.29            | EUR 14,068  | Legrand SA  | 1,255,710    | 0.32            |
| EUR 4,112  | Groupe Bruxelles Lambert SA                  | 387,926      | 0.10            | EUR 13,570  | L'Oreal SA  | 5,099,606    | 1.29            |
| EUR 11,938   | KBC Group NV                                 | 767,613      | 0.19            | EUR 13,383  | LVMH Moet Hennessy Louis Vuitton SE                       | 8,850,178    | 2.23            |
| EUR 1,940  | Sofina SA                                    | 705,772      | 0.18            | EUR 2,626   | Pernod Ricard SA  | 491,587      | 0.12            |
| EUR 8,882  | Solvay SA                                    | 952,150      | 0.24            | EUR 30,813  | Publicis Groupe SA  | 1,662,053    | 0.42            |
| Total Belgium  |  | 5,285,441    | 1.33            | EUR 44,210  | Sanofi  | 3,906,396    | 0.99            |
| Denmark  |  |              |                 | EUR 4,199   | Sartorius Stedim Biotech                                  | 1,674,981    | 0.42            |
| DKK 746  | AP Moller - Maersk A/S                       | 1,808,257    | 0.45            | EUR 31,565  | Schneider Electric SE                                     | 4,188,044    | 1.06            |
| DKK 130  | AP Moller - Maersk A/S                       | 304,535      | 0.08            | EUR 60,844  | Societe Generale SA                                       | 1,512,582    | 0.38            |
| DKK 10,246   | Carlsberg A/S                                | 1,610,701    | 0.41            | EUR 122,625   | TOTAL SA  | 4,678,757    | 1.18            |
| DKK 29,485   | Demant AS                                    | 1,399,658    | 0.35            | EUR 50,547  | Veolia Environnement SA                                   | 1,287,432    | 0.32            |
| DKK 2,829  | DSV AS                                       | 556,384      | 0.14            | EUR 10,248  | Vinci SA  | 922,217      | 0.23            |
| DKK 1,903  | Genmab A/S                                   | 656,662      | 0.16            | EUR 44,328  | Vivendi SA  | 1,255,812    | 0.32            |
| DKK 20,880   | GN Store Nord A/S                            | 1,538,150    | 0.39            | Total France  |   | 68,315,906   | 17.23           |
| DKK 87,615   | Novo Nordisk A/S                             | 6,190,342    | 1.56            | Germany   |   |              |                 |
| DKK 14,577   | Pandora A/S                                  | 1,652,501    | 0.42            | EUR 4,357   | adidas AG   | 1,367,662    | 0.35            |
| Total Denmark  |  | 15,717,190   | 3.96            | EUR 22,654  | Allianz SE  | 4,764,136    | 1.20            |
| Finland  |  |              |                 | EUR 27,965  | BASF SE   | 1,857,995    | 0.47            |
| EUR 68,304   | Fortum OYJ                                   | 1,588,751    | 0.40            | EUR 22,301  | Bayer AG  | 1,142,034    | 0.29            |
| EUR 49,320   | Kesko OYJ                                    | 1,536,318    | 0.39            | EUR 26,451  | Bayerische Motoren Werke AG                               | 2,362,339    | 0.60            |
| EUR 7,890  | Neste Oyj                                    | 407,440      | 0.10            | EUR 1,725   | Bayerische Motoren Werke AG-Preferred Stock               | 130,755      | 0.03            |
| EUR 208,739  | Nokia OYJ                                    | 942,561      | 0.24            | EUR 3,505   | Bechtle AG  | 549,058      | 0.14            |
| SEK 265,516  | Nordea Bank Abp                              | 2,493,892    | 0.63            | EUR 30,039  | Covestro AG   | 1,635,924    | 0.41            |
| EUR 2,560  | Stora Enso OYJ                               | 39,386       | 0.01            | EUR 48,169  | Daimler AG  | 3,627,126    | 0.92            |
| EUR 114,733  | Wartsila OYJ Abp                             | 1,435,883    | 0.36            | EUR 948   | Deutsche Boerse AG  | 139,546      | 0.04            |
| Total Finland  |  | 8,444,231    | 2.13            | EUR 62,219  | Deutsche Post AG  | 3,568,882    | 0.90            |
| France   |  |              |                 | EUR 193,092   | Deutsche Telekom AG                                       | 3,439,355    | 0.87            |
| EUR 12,145   | Air Liquide SA                               | 1,793,331    | 0.45            | EUR 211,030   | E.ON SE   | 2,058,387    | 0.52            |
| EUR 16,371   | Amundi SA                                    | 1,217,184    | 0.31            | EUR 44,656  | Evonik Industries AG                                      | 1,262,872    | 0.32            |
| EUR 13,617   | Arkema SA                                    | 1,440,679    | 0.36            | EUR 24,086  | Fresenius Medical Care AG & Co KGaA                       | 1,686,983    | 0.43            |
| EUR 20,398   | Atos SE                                      | 1,046,417    | 0.26            | EUR 26,253  | Fresenius SE & Co KGaA                                    | 1,155,001    | 0.29            |
| EUR 36,149   | AXA SA                                       | 773,046      | 0.19            | EUR 19,280  | Hellofresh SE   | 1,580,574    | 0.40            |
| EUR 67,047   | BNP Paribas SA                               | 3,544,775    | 0.89            | EUR 3,920   | Henkel AG & Co KGaA                                       | 304,388      | 0.08            |
| EUR 44,657   | Bolloré SA                                   | 201,850      | 0.05            | EUR 17,927  | Henkel AG & Co KGaA-Preferred Stock                       | 1,596,220    | 0.40            |
| EUR 13,896   | Capgemini SE                                 | 2,251,152    | 0.57            | EUR 20,170  | Infineon Technologies AG                                  | 682,149      | 0.17            |
| EUR 41,337   | Cie de Saint-Gobain                          | 2,295,857    | 0.58            | EUR 20,124  | LANXESS AG  | 1,163,570    | 0.29            |
| EUR 15,329   | Cie Generale des Etablissements Michelin SCA | 2,061,750    | 0.52            | EUR 13,104  | Merck KGaA  | 2,118,917    | 0.53            |
| EUR 20,753   | CNP Assurances                               | 297,806      | 0.08            | EUR 7,379   | MTU Aero Engines AG                                       | 1,541,473    | 0.39            |
| EUR 88,024   | Credit Agricole SA                           | 1,039,916    | 0.26            | EUR 1,253   | Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen | 289,380      | 0.07            |
| EUR 9,041  | Danone SA                                    | 536,764      | 0.14            | EUR 51,817  | SAP SE  | 6,157,932    | 1.55            |
| EUR 1,237  | Dassault Aviation SA                         | 1,227,104    | 0.31            | EUR 1,125   | Sartorius AG-Preferred Stock                              | 493,875      | 0.12            |
| EUR 2,059  | Dassault Systemes SE                         | 421,065      | 0.11            | EUR 40,795  | Siemens AG  | 5,451,028    | 1.37            |
| EUR 8,892  | Eiffage SA                                   | 762,934      | 0.19            | EUR 10,460  | Siemens Healthineers AG                                   | 540,573      | 0.14            |
| EUR 4,271  | EssilorLuxottica SA                          | 664,738      | 0.17            |   |   |              |                 |
| EUR 9,980  | Gecina SA REIT                               | 1,289,416    | 0.33            |   |   |              |                 |
| EUR 2,308  | Hermes International                         | 2,835,378    | 0.71            |   |   |              |                 |
| EUR 3,375  | Iliad SA                                     | 416,475      | 0.10            |   |   |              |                 |



## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in Euro)

| Quantity   | Description                                 | Market Value      | % of Net Assets | Quantity   | Description                                    | Market Value      | % of Net Assets |
|--|---|-------------------|-----------------|--|--|-------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |                   |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |                   |                 |
| Common and Preferred Stocks - 96.80% (continued)   |   |                   |                 | Common and Preferred Stocks - 96.80% (continued)   |  |                   |                 |
| Germany (continued)  |   |                   |                 | Norway   |  |                   |                 |
| EUR 5,336  | Volkswagen AG—Preferred Stock               | 1,126,963         | 0.28            | NOK 101,444  | DNB ASA  | 1,864,876         | 0.47            |
| EUR 1,253  | Vonovia SE                                  | 68,314            | 0.02            | NOK 11,765   | Mowi ASA                                       | 252,480           | 0.06            |
| EUR 14,109   | Zalando SE                                  | 1,438,412         | 0.36            | NOK 109,078  | Norsk Hydro ASA                                | 587,241           | 0.15            |
| <b>Total Germany</b>   |   | <b>55,301,823</b> | <b>13.95</b>    | NOK 32,480   | Yara International ASA                         | 1,442,436         | 0.37            |
| Ireland  |   |                   |                 | <b>Total Norway</b>  |  |                   |                 |
| EUR 38,463   | CRH PLC                                     | 1,634,678         | 0.41            |  |  | <b>4,147,033</b>  | <b>1.05</b>     |
| GBP 5,398  | DCC PLC                                     | 372,130           | 0.09            | Portugal   |  |                   |                 |
| EUR 7,662  | Flutter Entertainment PLC                   | 1,169,987         | 0.30            | EUR 68,071   | Galp Energia SGPS SA                           | 622,986           | 0.16            |
| EUR 1,548  | Kingspan Group PLC                          | 123,283           | 0.03            | EUR 8,365  | Jeronimo Martins SGPS SA                       | 128,653           | 0.03            |
| EUR 18,848   | Smurfit Kappa Group PLC                     | 862,296           | 0.22            | <b>Total Portugal</b>  |  |                   |                 |
| <b>Total Ireland</b>   |   | <b>4,162,374</b>  | <b>1.05</b>     |  |  | <b>751,639</b>    | <b>0.19</b>     |
| Isle Of Man  |   |                   |                 | South Africa   |  |                   |                 |
| GBP 34,028   | GVC Holdings PLC                            | 691,900           | 0.17            | GBP 33,878   | Mondi PLC                                      | 750,217           | 0.19            |
| <b>Total Isle Of Man</b>   |   | <b>691,900</b>    | <b>0.17</b>     | <b>Total South Africa</b>  |  |                   |                 |
| Italy  |   |                   |                 | Spain  |  |                   |                 |
| EUR 4,318  | Amplifon SpA                                | 179,802           | 0.04            | EUR 47,542   | ACS Actividades de Construccion y Servicios SA | 1,073,974         | 0.27            |
| EUR 58,779   | Assicurazioni Generali SpA                  | 993,659           | 0.25            | EUR 59,926   | ACS Actividades de Construccion y Servicios SA | 70,713            | 0.02            |
| EUR 453,984  | Enel SpA                                    | 3,555,603         | 0.90            | EUR 5,911  | Aena SME SA                                    | 817,491           | 0.21            |
| EUR 29,183   | Eni SpA                                     | 299,709           | 0.08            | EUR 1,027  | Amadeus IT Group SA                            | 60,922            | 0.01            |
| EUR 1,163,251  | Intesa Sanpaolo SpA                         | 2,709,793         | 0.68            | EUR 142,698  | Banco Bilbao Vizcaya Argentaria SA             | 746,025           | 0.19            |
| EUR 139,884  | Mediobanca Banca di Credito Finanziario SpA | 1,377,857         | 0.35            | EUR 526,562  | Banco Santander SA                             | 1,695,266         | 0.43            |
| EUR 5,426  | Moncler SpA                                 | 309,608           | 0.08            | EUR 584,209  | CaixaBank SA                                   | 1,515,438         | 0.38            |
| EUR 118,482  | Poste Italiane SpA                          | 1,321,074         | 0.33            | EUR 19,785   | Endesa SA                                      | 404,801           | 0.10            |
| EUR 104,713  | Snam SpA                                    | 510,476           | 0.13            | EUR 1,025  | Grifols SA                                     | 23,411            | 0.01            |
| <b>Total Italy</b>   |   | <b>11,257,581</b> | <b>2.84</b>     | EUR 343,256  | Iberdrola SA                                   | 3,528,672         | 0.89            |
| Jordan   |   |                   |                 | EUR 35,620   | Industria de Diseno Textil SA                  | 1,058,270         | 0.27            |
| GBP 45,535   | Hikma Pharmaceuticals PLC                   | 1,297,444         | 0.33            | EUR 2,602  | Naturgy Energy Group SA                        | 56,411            | 0.01            |
| <b>Total Jordan</b>  |   | <b>1,297,444</b>  | <b>0.33</b>     | EUR 117,556  | Repsol SA                                      | 1,240,686         | 0.31            |
| Luxembourg   |   |                   |                 | EUR 511,426  | Telefonica SA                                  | 2,015,530         | 0.51            |
| EUR 122,886  | Aroundtown SA                               | 808,590           | 0.20            | <b>Total Spain</b>   |  |                   |                 |
| EUR 1,480  | Eurofins Scientific SE                      | 142,672           | 0.04            |  |  | <b>14,307,610</b> | <b>3.61</b>     |
| <b>Total Luxembourg</b>  |   | <b>951,262</b>    | <b>0.24</b>     | Sweden   |  |                   |                 |
| Netherlands  |   |                   |                 | SEK 21,564   | Atlas Copco AB                                 | 1,114,133         | 0.28            |
| EUR 855  | Adyen NV                                    | 1,761,728         | 0.44            | SEK 11,430   | Boliden AB                                     | 370,782           | 0.09            |
| EUR 11,804   | Akzo Nobel NV                               | 1,229,977         | 0.31            | SEK 30,255   | Epiroc AB                                      | 501,018           | 0.13            |
| EUR 2,077  | ASM International NV                        | 575,329           | 0.14            | SEK 10,936   | Essity AB                                      | 306,018           | 0.08            |
| EUR 19,571   | ASML Holding NV                             | 11,339,437        | 2.86            | SEK 11,384   | Evolution Gaming Group AB                      | 1,518,016         | 0.38            |
| EUR 3,116  | Heineken NV                                 | 318,455           | 0.08            | SEK 25,648   | Fastighets AB Balder                           | 1,358,014         | 0.34            |
| EUR 63,170   | ING Groep NV                                | 703,714           | 0.18            | SEK 8,141  | Hexagon AB                                     | 101,783           | 0.03            |
| EUR 87,701   | Koninklijke Ahold Delhaize NV               | 2,198,664         | 0.55            | SEK 77,687   | Husqvarna AB                                   | 870,934           | 0.22            |
| EUR 423,967  | Koninklijke KPN NV                          | 1,116,729         | 0.28            | SEK 53,236   | Investor AB                                    | 1,035,378         | 0.26            |
| EUR 55,542   | Koninklijke Philips NV                      | 2,321,100         | 0.58            | SEK 28,312   | Kinnevik AB                                    | 956,388           | 0.24            |
| EUR 15,759   | NN Group NV                                 | 626,893           | 0.16            | SEK 45,490   | Lundin Petroleum AB                            | 1,358,151         | 0.34            |
| EUR 7,028  | Prosus NV                                   | 579,599           | 0.15            | SEK 51,056   | Sandvik AB                                     | 1,100,458         | 0.28            |
| EUR 22,669   | Randstad NV                                 | 1,462,151         | 0.37            | SEK 39,433   | Securitas AB                                   | 525,281           | 0.13            |
| GBP 138,211  | Royal Dutch Shell PLC                       | 2,329,368         | 0.59            | SEK 163,236  | Skandinaviska Enskilda Banken AB               | 1,779,308         | 0.45            |
| GBP 123,327  | Royal Dutch Shell PLC                       | 2,009,846         | 0.51            | SEK 54,907   | Skanska AB                                     | 1,228,938         | 0.31            |
| EUR 149,897  | Stellantis NV                               | 2,481,395         | 0.63            | SEK 66,975   | SKF AB   | 1,438,952         | 0.36            |
| EUR 12,821   | Wolters Kluwer NV                           | 1,086,195         | 0.27            | SEK 215,636  | Telefonaktiebolaget LM Ericsson                | 2,286,907         | 0.58            |
| <b>Total Netherlands</b>   |   | <b>32,140,580</b> | <b>8.10</b>     |  |  |                   |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in Euro)

| Quantity   | Description                            | Market Value      | % of Net Assets | Quantity  | Description                      | Market Value | % of Net Assets |
|--|--|-------------------|-----------------|---|----------------------------------|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |                   |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)  |                                  |              |                 |
| Common and Preferred Stocks - 96.80% (continued)   |  |                   |                 | Common and Preferred Stocks - 96.80% (continued)  |                                  |              |                 |
| Sweden (continued)   |  |                   |                 | United Kingdom (continued)  |                                  |              |                 |
| SEK 113,802  | Volvo AB                               | 2,310,376         | 0.58            | USD 21,900  | Coca-Cola European Partners PLC  | 1,095,461    | 0.28            |
| SEK 10,584   | Volvo AB                               | 221,448           | 0.06            | GBP 18,492  | Compass Group PLC                | 327,858      | 0.08            |
| <b>Total Sweden</b>  |  | <b>20,382,283</b> | <b>5.14</b>     | GBP 127,450   | Diageo PLC                       | 5,138,405    | 1.30            |
| Switzerland  |  |                   |                 | GBP 342,264   | Direct Line Insurance Group PLC  | 1,136,300    | 0.29            |
| CHF 113,776  | ABB Ltd                                | 3,258,046         | 0.82            | GBP 19,721  | Evraz PLC                        | 136,000      | 0.03            |
| CHF 26,006   | Adecco Group AG                        | 1,491,294         | 0.38            | GBP 13,943  | Experian PLC                     | 452,506      | 0.11            |
| CHF 2,389  | Alcon Inc                              | 141,180           | 0.04            | GBP 9,907   | Ferguson PLC                     | 1,159,832    | 0.29            |
| CHF 3,044  | Baloise Holding AG                     | 400,706           | 0.10            | GBP 222,576   | GlaxoSmithKline PLC              | 3,680,188    | 0.93            |
| CHF 637  | Barry Callebaut AG                     | 1,249,376         | 0.31            | GBP 10,859  | Halma PLC                        | 340,527      | 0.09            |
| CHF 54   | Chocoladefabriken Lindt & Spruengli AG | 453,454           | 0.11            | GBP 643,603   | HSBC Holdings PLC                | 3,128,624    | 0.79            |
| CHF 4  | Chocoladefabriken Lindt & Spruengli AG | 353,589           | 0.09            | GBP 15,388  | Imperial Brands PLC              | 279,099      | 0.07            |
| CHF 10,720   | Cie Financiere Richemont SA            | 1,094,798         | 0.28            | GBP 87,413  | J Sainsbury PLC                  | 276,766      | 0.07            |
| GBP 46,679   | Coca-Cola HBC AG                       | 1,421,393         | 0.36            | GBP 48,051  | JD Sports Fashion PLC            | 514,405      | 0.13            |
| CHF 3,416  | Geberit AG                             | 2,162,682         | 0.54            | GBP 37,548  | Johnson Matthey PLC              | 1,344,115    | 0.34            |
| CHF 108  | Givaudan SA                            | 423,946           | 0.11            | GBP 342,898   | Kingfisher PLC                   | 1,455,960    | 0.37            |
| GBP 125,523  | Glencore PLC                           | 452,481           | 0.11            | GBP 24,663  | Land Securities Group PLC REIT   | 194,041      | 0.05            |
| CHF 29,916   | Julius Baer Group Ltd                  | 1,647,828         | 0.42            | GBP 596,692   | Legal & General Group PLC        | 1,790,536    | 0.45            |
| CHF 2,269  | Kuehne Nagel International AG          | 655,331           | 0.16            | GBP 942,027   | Lloyds Banking Group PLC         | 512,359      | 0.13            |
| CHF 34,010   | LafargeHolcim Ltd                      | 1,721,928         | 0.43            | GBP 4,667   | London Stock Exchange Group PLC  | 433,294      | 0.11            |
| CHF 10,947   | Logitech International SA              | 1,119,479         | 0.28            | GBP 513,768   | M&G PLC                          | 1,369,934    | 0.34            |
| CHF 1,657  | Lonza Group AG                         | 991,309           | 0.25            | GBP 147,805   | National Grid PLC                | 1,585,409    | 0.40            |
| CHF 131,625  | Nestle SA                              | 13,835,075        | 3.49            | GBP 17,225  | Next PLC                         | 1,576,332    | 0.40            |
| CHF 107,660  | Novartis AG                            | 8,281,333         | 2.09            | GBP 63,640  | Pearson PLC                      | 615,312      | 0.15            |
| CHF 175  | Partners Group Holding AG              | 223,742           | 0.06            | GBP 51,125  | Prudential PLC                   | 817,992      | 0.21            |
| CHF 27,431   | Roche Holding AG                       | 8,722,119         | 2.20            | GBP 18,711  | Reckitt Benckiser Group PLC      | 1,394,313    | 0.35            |
| CHF 1,312  | Schindler Holding AG                   | 338,716           | 0.08            | GBP 88,213  | RELX PLC                         | 1,971,944    | 0.50            |
| CHF 294  | Schindler Holding AG                   | 72,522            | 0.02            | GBP 77,831  | Rentokil Initial PLC             | 448,792      | 0.11            |
| CHF 323  | SGS SA                                 | 840,953           | 0.21            | GBP 62,360  | Rio Tinto PLC                    | 4,321,525    | 1.09            |
| CHF 1,808  | Sika AG                                | 498,929           | 0.13            | GBP 323,989   | Rolls-Royce Holdings PLC         | 373,337      | 0.09            |
| CHF 6,222  | Sonova Holding AG                      | 1,975,261         | 0.50            | GBP 53,082  | Royal Bank of Scotland Group PLC | 125,649      | 0.03            |
| EUR 41,805   | STMicroelectronics NV                  | 1,279,442         | 0.32            | GBP 192,830   | Sage Group PLC                   | 1,536,896    | 0.39            |
| CHF 4,031  | Swiss Life Holding AG                  | 1,653,310         | 0.42            | GBP 28,437  | Schroders PLC                    | 1,163,721    | 0.29            |
| CHF 2,507  | Swisscom AG                            | 1,208,003         | 0.30            | GBP 5,239   | Segro PLC REIT                   | 66,796       | 0.02            |
| CHF 238,125  | UBS Group AG                           | 3,075,980         | 0.78            | GBP 8,377   | Spirax-Sarco Engineering PLC     | 1,328,596    | 0.33            |
| CHF 2,935  | Zurich Insurance Group AG              | 993,874           | 0.25            | GBP 35,619  | SSE PLC                          | 622,594      | 0.16            |
| <b>Total Switzerland</b>   |  | <b>62,038,079</b> | <b>15.64</b>    | GBP 146,464   | Standard Life Aberdeen PLC       | 462,367      | 0.12            |
| United Kingdom   |  |                   |                 | GBP 89,286  | Unilever PLC                     | 4,400,094    | 1.11            |
| GBP 120,626  | 3i Group PLC                           | 1,648,261         | 0.42            | GBP 123,582   | United Utilities Group PLC       | 1,402,747    | 0.35            |
| GBP 62,340   | Anglo American PLC                     | 2,085,997         | 0.53            | GBP 1,901,857   | Vodafone Group PLC               | 2,688,245    | 0.68            |
| GBP 38,490   | Ashtead Group PLC                      | 2,405,047         | 0.61            | <b>Total United Kingdom</b>   | <b>76,496,739</b>                | <b>19.29</b> |                 |
| GBP 11,565   | Associated British Foods PLC           | 298,540           | 0.07            | <b>Total Common and Preferred Stocks</b>  | <b>383,860,683</b>               | <b>96.80</b> |                 |
| GBP 46,226   | AstraZeneca PLC                        | 4,675,661         | 1.18            | <b>Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market</b> | <b>383,860,683</b>               | <b>96.80</b> |                 |
| GBP 301,389  | Aviva PLC                              | 1,425,061         | 0.36            | Other transferable securities   |                                  |              |                 |
| GBP 885,891  | Barclays PLC                           | 1,765,908         | 0.44            | Common and Preferred Stocks - 0.89%   |                                  |              |                 |
| GBP 180,713  | Barratt Developments PLC               | 1,463,478         | 0.37            | Australia   |                                  |              |                 |
| GBP 644,721  | BP PLC                                 | 2,365,752         | 0.60            | GBP 134,229   | BHP Group PLC                    | 3,330,526    | 0.84            |
| GBP 126,372  | British American Tobacco PLC           | 4,121,885         | 1.04            | <b>Total Australia</b>  | <b>3,330,526</b>                 | <b>0.84</b>  |                 |
| GBP 131,190  | British Land Co PLC REIT               | 756,319           | 0.19            |   |                                  |              |                 |
| GBP 372,566  | BT Group PLC                           | 841,961           | 0.21            |   |                                  |              |                 |
| EUR 69,946   | CNH Industrial NV                      | 973,998           | 0.24            |   |                                  |              |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in Euro)

| Quantity  | Description            | Market Value | % of Net Assets |
|---|------------------------|--------------|-----------------|
| Other transferable securities (continued)       |                        |              |                 |
| Common and Preferred Stocks - 0.89% (continued) |                        |              |                 |
| Denmark   |                        |              |                 |
| DKK 6,666                                       | Vestas Wind Systems AS | 219,444      | 0.05            |
| Total Denmark                                   |                        | 219,444      | 0.05            |
| Total Common and Preferred Stocks               |                        | 3,549,970    | 0.89            |
| Total Other transferable securities             |                        | 3,549,970    | 0.89            |
| TOTAL INVESTMENTS                               |                        | 387,410,653  | 97.69           |

### Derivatives

Forward Foreign Exchange Contracts Hedge – (0.03)%

| Description   | Counterparty                  | Amount Bought | Amount Sold | Unrealised Gain | % of Net Assets |
|---|-------------------------------|---------------|-------------|-----------------|-----------------|
| Bought DKK / Sold EUR, due 02/07/21                               | Westpac Banking Corporation   | 22,370,000    | 3,008,038   | 199             | 0.00            |
| Bought EUR / Sold CHF, due 02/07/21                               | Goldman Sachs International   | 5,387,102     | 5,901,500   | 3,441           | 0.00            |
| Bought EUR / Sold CHF, due 02/07/21                               | Westpac Banking Corporation   | 5,387,431     | 5,901,500   | 3,770           | 0.00            |
| Bought EUR / Sold NOK, due 02/07/21                               | JPMorgan Chase Bank NA London | 792,342       | 8,081,000   | 468             | 0.00            |
| Bought EUR / Sold SEK, due 02/07/21                               | BNP Paribas SA                | 245,290       | 2,480,000   | 762             | 0.00            |
| Bought EUR / Sold SEK, due 02/07/21                               | JPMorgan Chase Bank NA London | 4,347,967     | 44,048,000  | 4,839           | 0.00            |
| Bought USD / Sold EUR, due 02/07/21                               | Westpac Banking Corporation   | 287,000       | 240,612     | 1,399           | 0.00            |
| Total Unrealised Gain on Forward Foreign Exchange Contracts Hedge |                               |               |             | 14,878          | 0.00            |

| Description   | Counterparty                  | Amount Bought | Amount Sold | Unrealised Loss | % of Net Assets |
|---|-------------------------------|---------------|-------------|-----------------|-----------------|
| Bought CHF / Sold EUR, due 02/07/21                               | Westpac Banking Corporation   | 12,436,000    | 11,346,282  | (1,504)         | (0.00)          |
| Bought EUR / Sold CHF, due 02/07/21                               | BNP Paribas SA                | 577,068       | 633,000     | (388)           | (0.00)          |
| Bought EUR / Sold DKK, due 02/07/21                               | JPMorgan Chase Bank NA London | 3,007,782     | 22,370,000  | (455)           | (0.00)          |
| Bought EUR / Sold GBP, due 02/07/21                               | Barclays Bank PLC             | 5,751,205     | 4,970,666   | (39,102)        | (0.01)          |
| Bought EUR / Sold GBP, due 02/07/21                               | BNP Paribas SA                | 5,750,556     | 4,970,666   | (39,750)        | (0.01)          |
| Bought EUR / Sold GBP, due 02/07/21                               | Goldman Sachs International   | 5,771,062     | 4,970,668   | (19,246)        | (0.01)          |
| Bought EUR / Sold GBP, due 02/07/21                               | UBS AG                        | 178,646       | 154,000     | (748)           | (0.00)          |
| Bought EUR / Sold USD, due 02/07/21                               | Barclays Bank PLC             | 181,081       | 221,000     | (5,275)         | (0.00)          |
| Bought EUR / Sold USD, due 02/07/21                               | UBS AG                        | 54,067        | 66,000      | (1,587)         | (0.00)          |
| Bought GBP / Sold EUR, due 02/07/21                               | Westpac Banking Corporation   | 15,066,000    | 17,550,570  | (256)           | (0.00)          |
| Bought NOK / Sold EUR, due 02/07/21                               | BNP Paribas SA                | 1,330,000     | 130,938     | (608)           | (0.00)          |
| Bought NOK / Sold EUR, due 02/07/21                               | Westpac Banking Corporation   | 6,751,000     | 664,368     | (2,824)         | (0.00)          |
| Bought SEK / Sold EUR, due 02/07/21                               | Westpac Banking Corporation   | 46,528,000    | 4,605,438   | (17,782)        | (0.00)          |
| Total Unrealised Loss on Forward Foreign Exchange Contracts Hedge |                               |               |             | (129,525)       | (0.03)          |
| Total Forward Foreign Exchange Contracts Hedge                    |                               |               |             | (114,647)       | (0.03)          |

## Schedule of Investments *(continued)* as at 30 June 2021 (Expressed in Euro)

### Derivatives *(continued)*

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

#### Futures Contracts – (0.02)%

| Description                              | Currency | Number of Contracts | Commitment | Unrealised Gain    | % of Net Assets |
|--|----------|---------------------|------------|--------------------|-----------------|
| SWISS MARKET INDEX FUTURE, due 17/09/21  | CHF      | 11                  | 1,196,648  | 5,501              | 0.00            |
| Unrealised Gain on Futures Contracts     |          |                     | 1,196,648  | 5,501              | 0.00            |
| Description                              | Currency | Number of Contracts | Commitment | Unrealised Loss    | % of Net Assets |
| EURO STOXX 50 INDEX FUTURE, due 17/09/21 | EUR      | 114                 | 4,623,270  | (73,720)           | (0.02)          |
| FTSE 100 INDEX FUTURE, due 17/09/21      | GBP      | 22                  | 1,788,942  | (27,025)           | (0.00)          |
| Unrealised Loss on Futures Contracts     |          |                     | 6,412,212  | (100,745)          | (0.02)          |
| Total Futures Contracts                  |          |                     | 7,608,860  | (95,244)           | (0.02)          |
| Other Net Assets/(Liabilities)           |          |                     |            | 9,364,189          | 2.36            |
| <b>TOTAL NET ASSETS</b>                  |          |                     |            | <b>396,564,951</b> | <b>100.00</b>   |

The counterparty for futures contracts was Barclays Capital Inc. Collateral held for the futures contracts includes EUR 610,734 held as cash at Barclays Capital Inc.

## Schedule of Investments

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description                        | Market Value      | % of Net 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>   |                                    |              |                 |
| Bermuda  |                                    |                   |                 | United States   |                                    |              |                 |
| USD 3,022  | IHS Markit Ltd                     | 340,459           | 0.06            | USD 17,214  | 3M Co                              | 3,419,217    | 0.55            |
| <b>Total Bermuda</b>   |                                    | <b>340,459</b>    | <b>0.06</b>     | USD 38,878  | Abbott Laboratories                | 4,507,127    | 0.73            |
| Canada   |                                    |                   |                 | USD 42,061  | AbbVie Inc                         | 4,737,751    | 0.77            |
| CAD 48,833   | AltaGas Ltd                        | 1,026,112         | 0.17            | USD 6,436   | Activision Blizzard Inc            | 614,252      | 0.10            |
| CAD 21,120   | Atco Ltd                           | 749,766           | 0.12            | USD 10,179  | Adobe Inc                          | 5,961,230    | 0.97            |
| CAD 238,347  | B2Gold Corp                        | 1,000,892         | 0.16            | USD 10,129  | Advance Auto Parts Inc             | 2,077,863    | 0.34            |
| CAD 16,340   | Bank of Montreal                   | 1,676,621         | 0.27            | USD 40,466  | AES Corp                           | 1,054,949    | 0.17            |
| CAD 30,365   | Bank of Nova Scotia                | 1,976,925         | 0.32            | USD 40,868  | Aflac Inc                          | 2,192,977    | 0.36            |
| CAD 61,830   | Bausch Health Cos Inc              | 1,816,503         | 0.29            | USD 16,841  | Agilent Technologies Inc           | 2,489,268    | 0.40            |
| CAD 14,602   | CAE Inc                            | 450,217           | 0.07            | USD 51,999  | AGNC Investment Corp REIT          | 878,263      | 0.14            |
| CAD 24,527   | Cameco Corp                        | 470,614           | 0.08            | USD 13,186  | Alexion Pharmaceuticals Inc        | 2,422,400    | 0.39            |
| CAD 67,397   | Canadian Natural Resources Ltd     | 2,449,217         | 0.40            | USD 2,059   | Align Technology Inc               | 1,258,049    | 0.20            |
| CAD 1,487  | Canadian Tire Corp Ltd             | 235,557           | 0.04            | USD 18,542  | Allstate Corp                      | 2,418,618    | 0.39            |
| CAD 51,699   | Cenovus Energy Inc                 | 495,155           | 0.08            | USD 12,279  | Ally Financial Inc                 | 611,985      | 0.10            |
| CAD 55,455   | Empire Co Ltd                      | 1,751,022         | 0.28            | USD 4,752   | Alphabet Inc                       | 11,910,033   | 1.93            |
| CAD 7,154  | Enbridge Inc                       | 286,726           | 0.05            | USD 4,874   | Alphabet Inc                       | 11,901,284   | 1.93            |
| CAD 3,369  | First Quantum Minerals Ltd         | 77,729            | 0.01            | USD 18,611  | Altice USA Inc                     | 635,380      | 0.10            |
| CAD 3,027  | Firstservice Corp                  | 519,721           | 0.08            | USD 55,736  | Altria Group Inc                   | 2,657,492    | 0.43            |
| CAD 52,959   | Gildan Activewear Inc              | 1,956,186         | 0.32            | USD 5,992   | Amazon.com Inc                     | 20,613,439   | 3.34            |
| CAD 50,898   | Hydro One Ltd                      | 1,231,450         | 0.20            | USD 14,431  | American Financial Group Inc       | 1,799,834    | 0.29            |
| CAD 2,907  | IGM Financial Inc                  | 102,730           | 0.02            | USD 7,456   | American Tower Corp REIT           | 2,014,164    | 0.33            |
| CAD 107,823  | Kinross Gold Corp                  | 684,397           | 0.11            | USD 14,663  | Amgen Inc                          | 3,574,106    | 0.58            |
| CAD 32,063   | Loblaw Cos Ltd                     | 1,975,358         | 0.32            | USD 7,541   | Annaly Capital Management Inc REIT | 66,964       | 0.01            |
| USD 1,366  | Lululemon Athletica Inc            | 498,549           | 0.08            | USD 8,068   | Anthem Inc                         | 3,080,362    | 0.50            |
| CAD 113,959  | Lundin Mining Corp                 | 1,028,880         | 0.17            | USD 236,938   | Apple Inc                          | 32,451,028   | 5.26            |
| CAD 10,266   | Magna International Inc            | 951,489           | 0.15            | USD 27,116  | Applied Materials Inc              | 3,861,318    | 0.63            |
| CAD 34,877   | Manulife Financial Corp            | 687,231           | 0.11            | USD 52,867  | AT&T Inc                           | 1,521,512    | 0.25            |
| CAD 5,407  | Metro Inc                          | 259,499           | 0.04            | USD 15,215  | Automatic Data Processing Inc      | 3,022,003    | 0.49            |
| CAD 1,902  | National Bank of Canada            | 142,493           | 0.02            | USD 121   | AutoZone Inc                       | 180,559      | 0.03            |
| CAD 26,208   | ONEX Corp                          | 1,905,017         | 0.31            | USD 10,599  | AvalonBay Communities Inc REIT     | 2,211,905    | 0.36            |
| CAD 4,677  | Parkland Corp                      | 151,305           | 0.03            | USD 9,817   | Avery Dennison Corp                | 2,063,926    | 0.33            |
| CAD 4,812  | Royal Bank of Canada               | 488,039           | 0.08            | USD 17,287  | Baker Hughes a GE Co               | 395,354      | 0.06            |
| CAD 16,949   | Shaw Communications Inc            | 491,511           | 0.08            | USD 157,473   | Bank of America Corp               | 6,492,612    | 1.05            |
| CAD 1,180  | Shopify Inc                        | 1,727,519         | 0.28            | USD 19,514  | Berkshire Hathaway Inc             | 5,423,331    | 0.88            |
| CAD 4,351  | Thomson Reuters Corp               | 432,640           | 0.07            | USD 121   | Bio-Rad Laboratories Inc           | 77,959       | 0.01            |
| CAD 6,963  | Toronto-Dominion Bank              | 488,473           | 0.08            | USD 588   | BlackRock Inc                      | 514,482      | 0.08            |
| <b>Total Canada</b>  |                                    | <b>30,185,543</b> | <b>4.89</b>     | USD 28,517  | Blackstone Group Inc               | 2,770,141    | 0.45            |
| Ireland  |                                    |                   |                 | USD 11,312  | Booz Allen Hamilton Holdings Corp  | 963,556      | 0.16            |
| USD 15,613   | Accenture PLC                      | 4,602,556         | 0.75            | USD 896   | Boston Beer Co Inc                 | 914,637      | 0.15            |
| USD 6,033  | Jazz Pharmaceuticals PLC           | 1,071,702         | 0.17            | USD 58,562  | Bristol-Myers Squibb Co            | 3,913,113    | 0.63            |
| USD 38,544   | Johnson Controls International PLC | 2,645,275         | 0.43            | USD 6,198   | Broadcom Inc                       | 2,955,454    | 0.48            |
| USD 1,878  | Linde PLC                          | 542,930           | 0.09            | USD 13,967  | Bunge Ltd                          | 1,091,521    | 0.18            |
| USD 30,554   | Medtronic PLC                      | 3,792,668         | 0.61            | USD 9,533   | Cadence Design Systems Inc         | 1,304,305    | 0.21            |
| <b>Total Ireland</b>   |                                    | <b>12,655,131</b> | <b>2.05</b>     | USD 11,423  | Capital One Financial Corp         | 1,767,024    | 0.29            |
| Switzerland  |                                    |                   |                 | USD 22,542  | Carrier Global Corp                | 1,095,541    | 0.18            |
| USD 13,198   | TE Connectivity Ltd                | 1,784,502         | 0.29            | USD 797   | Caterpillar Inc                    | 173,451      | 0.03            |
| <b>Total Switzerland</b>   |                                    | <b>1,784,502</b>  | <b>0.29</b>     | USD 12,737  | Celanese Corp                      | 1,930,929    | 0.31            |
| United Kingdom   |                                    |                   |                 | USD 12,289  | Cerner Corp                        | 960,508      | 0.16            |
| USD 5,954  | Liberty Global PLC                 | 161,711           | 0.03            | USD 24,347  | Cheniere Energy Inc                | 2,111,859    | 0.34            |
| USD 26,423   | Pentair PLC                        | 1,783,288         | 0.29            | USD 11,609  | Chevron Corp                       | 1,215,927    | 0.20            |
| <b>Total United Kingdom</b>  |                                    | <b>1,944,999</b>  | <b>0.32</b>     | USD 82  | Chipotle Mexican Grill Inc         | 127,128      | 0.02            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description                         | Market Value | % of Net Assets | Quantity   | Description                                | Market Value | % of Net Assets |
|--|-------------------------------------|--------------|-----------------|--|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another 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)   |  |              |                 |
| United States (continued)  |                                     |              |                 | United States (continued)  |  |              |                 |
| USD 2,171  | Cigna Corp                          | 514,679      | 0.08            | USD 1,359  | International Business Machines Corp       | 199,216      | 0.03            |
| USD 73,172   | Cisco Systems Inc                   | 3,878,116    | 0.63            | USD 7,295  | Intuit Inc                                 | 3,575,790    | 0.58            |
| USD 13,705   | Citigroup Inc                       | 969,629      | 0.16            | USD 51,821   | Invesco Ltd                                | 1,385,175    | 0.22            |
| USD 41,766   | Citizens Financial Group Inc        | 1,915,806    | 0.31            | USD 45,496   | Iron Mountain Inc REIT                     | 1,925,391    | 0.31            |
| USD 28,980   | Coca-Cola Co                        | 1,568,108    | 0.25            | USD 56,382   | JPMorgan Chase & Co                        | 8,769,656    | 1.42            |
| USD 28,168   | Cognizant Technology Solutions Corp | 1,950,916    | 0.32            | USD 55,220   | KeyCorp                                    | 1,140,293    | 0.18            |
| USD 13,253   | Colgate-Palmolive Co                | 1,078,132    | 0.17            | USD 6,373  | Keysight Technologies Inc                  | 984,055      | 0.16            |
| USD 99,477   | Comcast Corp                        | 5,672,179    | 0.92            | USD 6,204  | Kimberly-Clark Corp                        | 829,971      | 0.13            |
| USD 53,649   | Conagra Brands Inc                  | 1,951,751    | 0.32            | USD 124,325  | Kinder Morgan Inc                          | 2,266,445    | 0.37            |
| USD 6,158  | Constellation Brands Inc            | 1,440,295    | 0.23            | USD 7,278  | KLA-Tencor Corp                            | 2,359,600    | 0.38            |
| USD 49,806   | Corteva Inc                         | 2,208,896    | 0.36            | USD 7,585  | Knight-Swift Transportation Holdings Inc   | 344,814      | 0.06            |
| USD 6,134  | Costco Wholesale Corp               | 2,427,040    | 0.39            | USD 56,028   | Kroger Co                                  | 2,146,433    | 0.35            |
| USD 35,217   | CSX Corp                            | 1,129,761    | 0.18            | USD 3,080  | L Brands Inc                               | 221,945      | 0.04            |
| USD 3,468  | Danaher Corp                        | 930,672      | 0.15            | USD 11,430   | L3Harris Technologies Inc                  | 2,470,594    | 0.40            |
| USD 13,959   | Darden Restaurants Inc              | 2,037,874    | 0.33            | USD 7,020  | Laboratory Corp of America Holdings        | 1,936,467    | 0.31            |
| USD 4,165  | Deere & Co                          | 1,469,037    | 0.24            | USD 2,318  | Lam Research Corp                          | 1,508,323    | 0.24            |
| USD 21,996   | Dell Technologies                   | 2,192,341    | 0.36            | USD 4,045  | LKQ Corp                                   | 199,095      | 0.03            |
| USD 28,895   | DENTSPLY SIRONA Inc                 | 1,827,898    | 0.30            | USD 20,020   | Lowe's Cos Inc                             | 3,883,279    | 0.63            |
| USD 13,024   | Dover Corp                          | 1,961,414    | 0.32            | USD 5,973  | LyondellBasell Industries NV               | 614,442      | 0.10            |
| USD 39,477   | Dow Inc                             | 2,498,105    | 0.40            | USD 10,469   | M&T Bank Corp                              | 1,521,250    | 0.25            |
| USD 24,022   | DR Horton Inc                       | 2,170,868    | 0.35            | USD 240  | Martin Marietta Materials Inc              | 84,434       | 0.01            |
| USD 15,452   | DTE Energy Co                       | 2,002,579    | 0.32            | USD 8,413  | Mastercard Inc                             | 3,071,502    | 0.50            |
| USD 23,081   | Dynatrace Inc                       | 1,348,392    | 0.22            | USD 18,240   | McDonald's Corp                            | 4,213,258    | 0.68            |
| USD 17,150   | Eastman Chemical Co                 | 2,002,262    | 0.32            | USD 56,229   | Merck & Co Inc                             | 4,372,929    | 0.71            |
| USD 14,112   | Eaton Corp PLC                      | 2,091,116    | 0.34            | USD 37,972   | MetLife Inc                                | 2,272,624    | 0.37            |
| USD 37,845   | eBay Inc                            | 2,657,097    | 0.43            | USD 952  | Mettler-Toledo International Inc           | 1,318,844    | 0.21            |
| USD 16,991   | Electronic Arts Inc                 | 2,443,816    | 0.40            | USD 113,795  | Microsoft Corp                             | 30,827,065   | 5.00            |
| USD 20,294   | Eli Lilly & Co                      | 4,657,879    | 0.76            | USD 7,623  | Mid-America Apartment Communities Inc REIT | 1,283,866    | 0.21            |
| USD 20,486   | Emerson Electric Co                 | 1,971,573    | 0.32            | USD 3,687  | Moderna Inc                                | 866,371      | 0.14            |
| USD 9,299  | Entergy Corp                        | 927,110      | 0.15            | USD 38,094   | Mondelez International Inc                 | 2,378,589    | 0.39            |
| USD 6,962  | EOG Resources Inc                   | 580,909      | 0.09            | USD 5,540  | MongoDB Inc                                | 2,002,821    | 0.32            |
| USD 4,308  | EPAM Systems Inc                    | 2,201,216    | 0.36            | USD 6,991  | Moody's Corp                               | 2,533,329    | 0.41            |
| USD 1,503  | Estee Lauder Cos Inc                | 478,074      | 0.08            | USD 41,259   | Morgan Stanley                             | 3,783,038    | 0.61            |
| USD 7,418  | Etsy Inc                            | 1,526,921    | 0.25            | USD 1,685  | MSCI Inc                                   | 898,240      | 0.15            |
| USD 5,183  | Evergy Inc                          | 313,209      | 0.05            | USD 11,805   | Nasdaq Inc                                 | 2,075,319    | 0.34            |
| USD 44,625   | Exelon Corp                         | 1,977,334    | 0.32            | USD 21,679   | NetApp Inc                                 | 1,773,776    | 0.29            |
| USD 35,333   | Exxon Mobil Corp                    | 2,228,806    | 0.36            | USD 3,030  | Netflix Inc                                | 1,600,476    | 0.26            |
| USD 39,301   | Facebook Inc                        | 13,665,351   | 2.21            | USD 9,920  | NextEra Energy Inc                         | 726,938      | 0.12            |
| USD 45,065   | Fidelity National Financial         | 1,958,525    | 0.32            | USD 5,614  | NIKE Inc                                   | 867,307      | 0.14            |
| USD 81,587   | General Electric Co                 | 1,098,161    | 0.18            | USD 8,405  | Norfolk Southern Corp                      | 2,230,771    | 0.36            |
| USD 8,332  | General Mills Inc                   | 507,669      | 0.08            | USD 6,826  | NVIDIA Corp                                | 5,461,483    | 0.89            |
| USD 6,031  | General Motors Co                   | 356,854      | 0.06            | USD 1,742  | Old Dominion Freight Line Inc              | 442,120      | 0.07            |
| USD 19,539   | GoDaddy Inc                         | 1,699,111    | 0.28            | USD 24,767   | Omnicom Group Inc                          | 1,981,112    | 0.32            |
| USD 342  | Goldman Sachs Group Inc             | 129,799      | 0.02            | USD 50,633   | Oracle Corp                                | 3,941,273    | 0.64            |
| USD 11,494   | HCA Healthcare Inc                  | 2,376,270    | 0.39            | USD 4,106  | Palo Alto Networks Inc                     | 1,523,531    | 0.25            |
| USD 12,093   | HEICO Corp                          | 1,686,006    | 0.27            | USD 7,454  | Parker-Hannifin Corp                       | 2,289,198    | 0.37            |
| USD 21,479   | Home Depot Inc                      | 6,849,438    | 1.11            | USD 22,887   | PayPal Holdings Inc                        | 6,671,103    | 1.08            |
| USD 58,298   | Howmet Aerospace Inc                | 2,009,532    | 0.33            | USD 31,398   | PepsiCo Inc                                | 4,652,242    | 0.75            |
| USD 18,894   | HP Inc                              | 570,410      | 0.09            | USD 128,723  | Pfizer Inc                                 | 5,040,793    | 0.82            |
| USD 1,256  | HubSpot Inc                         | 731,896      | 0.12            |  |  |              |                 |
| USD 4,221  | IDEXX Laboratories Inc              | 2,665,773    | 0.43            |  |  |              |                 |
| USD 55,068   | Intel Corp                          | 3,091,517    | 0.50            |  |  |              |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description                         | Market Value | % of Net Assets | Quantity  | Description                       | Market Value | % of Net Assets |
|--|-------------------------------------|--------------|-----------------|---|-----------------------------------|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another 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)  |                                   |              |                 |
| United States (continued)  |                                     |              |                 | United States (continued)   |                                   |              |                 |
| USD 5,532  | Philip Morris International Inc     | 548,276      | 0.09            | USD 8,468   | Stryker Corp                      | 2,199,394    | 0.36            |
| USD 1,706  | Pinterest Inc                       | 134,689      | 0.02            | USD 46,550  | Synchrony Financial               | 2,258,606    | 0.37            |
| USD 13,264   | Pioneer Natural Resources Co        | 2,155,665    | 0.35            | USD 8,986   | Synopsys Inc                      | 2,478,249    | 0.40            |
| USD 2,260  | Pool Corp                           | 1,036,572    | 0.17            | USD 12,643  | T Rowe Price Group Inc            | 2,502,935    | 0.41            |
| USD 1,487  | PPG Industries Inc                  | 252,448      | 0.04            | USD 10,229  | Take-Two Interactive Software Inc | 1,810,738    | 0.29            |
| USD 50,371   | PPL Corp                            | 1,408,877    | 0.23            | USD 15,070  | Target Corp                       | 3,643,022    | 0.59            |
| USD 15,988   | Principal Financial Group Inc       | 1,010,282    | 0.16            | USD 4,335   | Teledyne Technologies Inc         | 1,815,628    | 0.29            |
| USD 35,587   | Procter & Gamble Co                 | 4,801,754    | 0.78            | USD 13,168  | Tesla Inc                         | 8,950,290    | 1.45            |
| USD 4,632  | Prologis Inc REIT                   | 553,663      | 0.09            | USD 23,366  | Texas Instruments Inc             | 4,493,282    | 0.73            |
| USD 6,019  | Prudential Financial Inc            | 616,767      | 0.10            | USD 6,687   | Thermo Fisher Scientific Inc      | 3,373,391    | 0.55            |
| USD 29,335   | Public Service Enterprise Group Inc | 1,752,473    | 0.28            | USD 6,841   | T-Mobile US Inc                   | 990,782      | 0.16            |
| USD 8,307  | Public Storage REIT                 | 2,497,832    | 0.40            | USD 503   | TransDigm Group Inc               | 325,587      | 0.05            |
| USD 11,631   | PulteGroup Inc                      | 634,704      | 0.10            | USD 3,957   | Twilio Inc                        | 1,559,691    | 0.25            |
| USD 11,118   | Qorvo Inc                           | 2,175,237    | 0.35            | USD 10,112  | Twitter Inc                       | 695,807      | 0.11            |
| USD 28,119   | QUALCOMM Inc                        | 4,019,049    | 0.65            | USD 17,010  | Union Pacific Corp                | 3,741,009    | 0.61            |
| USD 6,270  | Raymond James Financial Inc         | 814,473      | 0.13            | USD 19,510  | United Parcel Service Inc         | 4,057,495    | 0.66            |
| USD 582  | Regeneron Pharmaceuticals Inc       | 325,070      | 0.05            | USD 4,239   | United Rentals Inc                | 1,352,283    | 0.22            |
| USD 69,574   | Regions Financial Corp              | 1,404,003    | 0.23            | USD 18,419  | UnitedHealth Group Inc            | 7,375,704    | 1.20            |
| USD 18,176   | Republic Services Inc               | 1,999,542    | 0.32            | USD 50,737  | US Bancorp                        | 2,890,487    | 0.47            |
| USD 18,491   | Robert Half International Inc       | 1,645,144    | 0.27            | USD 15,797  | Valero Energy Corp                | 1,233,430    | 0.20            |
| USD 6,046  | Roku Inc                            | 2,776,625    | 0.45            | USD 673   | Veeva Systems Inc                 | 209,269      | 0.03            |
| USD 2,923  | Roper Technologies Inc              | 1,374,395    | 0.22            | USD 36,373  | Ventas Inc REIT                   | 2,076,898    | 0.34            |
| USD 2,283  | S&P Global Inc                      | 937,057      | 0.15            | USD 90,107  | Verizon Communications Inc        | 5,048,695    | 0.82            |
| USD 6,203  | salesforce.com Inc                  | 1,515,207    | 0.25            | USD 17,501  | Visa Inc                          | 4,092,084    | 0.66            |
| USD 11,029   | Schlumberger Ltd                    | 353,038      | 0.06            | USD 16,592  | Walt Disney Co                    | 2,916,376    | 0.47            |
| USD 12,002   | Sealed Air Corp                     | 711,118      | 0.12            | USD 9,469   | Waste Management Inc              | 1,326,702    | 0.22            |
| USD 2,911  | Sempra Energy                       | 385,649      | 0.06            | USD 6,109   | West Pharmaceutical Services Inc  | 2,193,742    | 0.36            |
| USD 128  | ServiceNow Inc                      | 70,342       | 0.01            | USD 56,257  | Weyerhaeuser Co REIT              | 1,936,366    | 0.31            |
| USD 2,396  | Sherwin-Williams Co                 | 652,790      | 0.11            | USD 84,783  | Williams Cos Inc                  | 2,250,989    | 0.36            |
| USD 9,676  | Simon Property Group Inc REIT       | 1,262,524    | 0.20            | USD 686   | WW Grainger Inc                   | 300,468      | 0.05            |
| USD 11,019   | Skyworks Solutions Inc              | 2,112,893    | 0.34            | USD 8,065   | Yum! Brands Inc                   | 927,717      | 0.15            |
| USD 8,272  | Snap-on Inc                         | 1,848,213    | 0.30            | USD 3,131   | Zebra Technologies Corp           | 1,657,833    | 0.27            |
| USD 33,845   | Southern Co                         | 2,047,961    | 0.33            | USD 4,909   | Zoom Video Communications Inc     | 1,899,930    | 0.31            |
| USD 4,542  | Square Inc                          | 1,107,340    | 0.18            | <b>Total United States</b>  | <b>564,677,161</b>                | <b>91.51</b> |                 |
| USD 27,579   | SS&C Technologies Holdings Inc      | 1,987,343    | 0.32            | <b>Total Common and Preferred Stocks</b>  | <b>611,587,795</b>                | <b>99.12</b> |                 |
| USD 33,413   | Starbucks Corp                      | 3,735,908    | 0.61            | <b>Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market</b> | <b>611,587,795</b>                | <b>99.12</b> |                 |
| USD 21,200   | Steel Dynamics Inc                  | 1,263,520    | 0.20            | <b>TOTAL INVESTMENTS</b>  | <b>611,587,795</b>                | <b>99.12</b> |                 |
| USD 8,197  | Steris Plc                          | 1,691,041    | 0.27            |   |                                   |              |                 |

### Derivatives

Forward Foreign Exchange Contracts Hedge – (0.14)%

| Description  | Counterparty           | Amount Bought | Amount Sold | Unrealised Gain | % of Net Assets |
|--|------------------------|---------------|-------------|-----------------|-----------------|
| Bought CAD / Sold EUR, due 02/07/21                                      | Royal Bank of Canada   | 2,058,778     | 1,399,089   | 3,403           | 0.00            |
| Bought USD / Sold EUR, due 02/07/21                                      | Barclays Bank PLC      | 8,575,503     | 7,189,763   | 49,159          | 0.01            |
| Bought USD / Sold EUR, due 02/07/21                                      | Goldman Sachs Bank USA | 8,575,503     | 7,189,769   | 49,152          | 0.00            |
| Bought USD / Sold EUR, due 02/07/21                                      | Royal Bank of Canada   | 8,575,503     | 7,189,407   | 49,581          | 0.01            |
| Bought USD / Sold EUR, due 02/07/21                                      | UBS AG                 | 8,575,507     | 7,189,452   | 49,531          | 0.01            |
| <b>Total Unrealised Gain on Forward Foreign Exchange Contracts Hedge</b> |                        |               |             | <b>200,826</b>  | <b>0.03</b>     |

## Schedule of Investments *(continued)*

as at 30 June 2021 (Expressed in US Dollar)

Derivatives *(continued)*

Forward Foreign Exchange Contracts Hedge – (0.14)% *(continued)*

| Description   | Counterparty                | Amount Bought | Amount Sold | Unrealised Loss | % of Net Assets |
|---|-----------------------------|---------------|-------------|-----------------|-----------------|
| Bought EUR / Sold CAD, due 02/07/21                               | Westpac Banking Corporation | 1,392,920     | 2,058,778   | (10,719)        | (0.00)          |
| Bought EUR / Sold USD, due 02/07/21                               | Bank of Montreal            | 6,884,389     | 8,422,003   | (257,802)       | (0.04)          |
| Bought EUR / Sold USD, due 02/07/21                               | Citibank NA                 | 6,884,262     | 8,422,007   | (257,956)       | (0.04)          |
| Bought EUR / Sold USD, due 02/07/21                               | Royal Bank of Canada        | 6,884,546     | 8,422,003   | (257,616)       | (0.04)          |
| Bought EUR / Sold USD, due 02/07/21                               | Toronto Dominion Bank       | 6,884,231     | 8,422,003   | (257,989)       | (0.04)          |
| Bought EUR / Sold USD, due 02/07/21                               | UBS AG                      | 502,718       | 614,000     | (17,827)        | (0.01)          |
| Total Unrealised Loss on Forward Foreign Exchange Contracts Hedge |                             |               |             | (1,059,909)     | (0.17)          |
| Total Forward Foreign Exchange Contracts Hedge                    |                             |               |             | (859,083)       | (0.14)          |

Futures Contracts – 0.01%

| Description                           | Currency | Number of Contracts | Commitment | Unrealised Gain | % of Net Assets |
|---------------------------------------|----------|---------------------|------------|-----------------|-----------------|
| S&P EMINI INDEX FUTURE, due 17/09/21  | USD      | 25                  | 5,360,750  | 60,924          | 0.01            |
| S&P/TSX 60 INDEX FUTURE, due 16/09/21 | CAD      | 1                   | 194,250    | 2,322           | 0.00            |
| Unrealised Gain on Futures Contracts  |          |                     | 5,555,000  | 63,246          | 0.01            |
| Total Futures Contracts               |          |                     | 5,555,000  | 63,246          | 0.01            |
| Other Net Assets/(Liabilities)        |          |                     |            | 6,247,090       | 1.01            |
| TOTAL NET ASSETS                      |          |                     |            | 617,039,048     | 100.00          |

The counterparty for futures contracts was Barclays Capital Inc. Collateral held for the futures contracts includes USD 235,072 held as cash at Barclays Capital Inc.



## Schedule of Investments

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description                               | Market Value     | % of Net 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 - 98.15%   |   |                  |                 | Common and Preferred Stocks - 98.15% <i>(continued)</i>   |  |                  |                 |
| Argentina  |   |                  |                 | Canada <i>(continued)</i>   |  |                  |                 |
| USD 85   | MercadoLibre Inc                          | 132,412          | 0.17            | CAD 1,157   | Magna International Inc                      | 107,235          | 0.14            |
| <b>Total Argentina</b>   |   | <b>132,412</b>   | <b>0.17</b>     | CAD 5,443   | Manulife Financial Corp                      | 107,251          | 0.14            |
| Australia  |   |                  |                 | CAD 1,292   | National Bank of Canada                      | 96,793           | 0.13            |
| AUD 20,565   | Aurizon Holdings Ltd                      | 57,434           | 0.07            | CAD 1,382   | ONEX Corp                                    | 100,455          | 0.13            |
| AUD 825  | Australia & New Zealand Banking Group Ltd | 17,435           | 0.02            | CAD 1,981   | Open Text Corp                               | 100,706          | 0.13            |
| AUD 4,697  | BHP Group Ltd                             | 171,271          | 0.22            | CAD 1,133   | Quebecor Inc                                 | 30,249           | 0.04            |
| AUD 4,433  | BlueScope Steel Ltd                       | 73,085           | 0.10            | CAD 1,002   | Royal Bank of Canada                         | 101,624          | 0.13            |
| AUD 11,462   | Brambles Ltd                              | 98,442           | 0.13            | CAD 166   | Shopify Inc                                  | 243,024          | 0.32            |
| AUD 6,923  | Coles Group Ltd                           | 88,824           | 0.12            | CAD 1,019   | Thomson Reuters Corp                         | 101,324          | 0.13            |
| AUD 3,327  | Commonwealth Bank of Australia            | 249,450          | 0.33            | CAD 1,509   | Toronto-Dominion Bank                        | 105,860          | 0.14            |
| AUD 8,160  | Computershare Ltd                         | 103,532          | 0.14            | <b>Total Canada</b>   |  | <b>2,569,518</b> | <b>3.36</b>     |
| AUD 273  | CSL Ltd                                   | 58,451           | 0.08            | Denmark   |  |                  |                 |
| AUD 12,592   | Dexus REIT                                | 100,868          | 0.13            | DKK 22  | AP Moller - Maersk A/S                       | 63,240           | 0.08            |
| AUD 629  | Endeavour Group Ltd                       | 2,970            | 0.00            | DKK 536   | Carlsberg A/S                                | 99,925           | 0.13            |
| AUD 6,176  | Fortescue Metals Group Ltd                | 108,219          | 0.14            | DKK 1,166   | GN Store Nord A/S                            | 101,863          | 0.13            |
| AUD 2,678  | Goodman Group REIT                        | 42,563           | 0.06            | DKK 2,427   | Novo Nordisk A/S                             | 203,355          | 0.27            |
| AUD 18,616   | GPT Group REIT                            | 68,482           | 0.09            | DKK 786   | Pandora A/S                                  | 105,668          | 0.14            |
| AUD 44,728   | Mirvac Group REIT                         | 98,052           | 0.13            | <b>Total Denmark</b>  |  | <b>574,051</b>   | <b>0.75</b>     |
| AUD 47,189   | Scentre Group REIT                        | 97,070           | 0.13            | Finland   |  |                  |                 |
| AUD 28,475   | Stockland REIT                            | 99,620           | 0.13            | EUR 3,305   | Fortum OYJ                                   | 91,165           | 0.12            |
| AUD 2,465  | Wesfarmers Ltd                            | 109,370          | 0.14            | EUR 2,758   | Kesko OYJ                                    | 101,883          | 0.13            |
| AUD 835  | Westpac Banking Corp                      | 16,180           | 0.02            | SEK 10,303  | Nordea Bank Abp                              | 114,762          | 0.15            |
| AUD 629  | Woolworths Group Ltd                      | 18,006           | 0.02            | EUR 5,282   | Stora Enso OYJ                               | 96,371           | 0.13            |
| <b>Total Australia</b>   |   | <b>1,679,324</b> | <b>2.20</b>     | <b>Total Finland</b>  |  | <b>404,181</b>   | <b>0.53</b>     |
| Austria  |   |                  |                 | France  |  |                  |                 |
| EUR 1,703  | OMV AG                                    | 96,880           | 0.13            | EUR 132   | Air Liquide SA                               | 23,115           | 0.03            |
| <b>Total Austria</b>   |   | <b>96,880</b>    | <b>0.13</b>     | EUR 780   | Arkema SA                                    | 97,865           | 0.13            |
| Belgium  |   |                  |                 | EUR 2,376   | BNP Paribas SA                               | 148,972          | 0.20            |
| EUR 931  | Groupe Bruxelles Lambert SA               | 104,158          | 0.14            | EUR 566   | Capgemini SE                                 | 108,738          | 0.14            |
| EUR 1,210  | KBC Group NV                              | 92,267           | 0.12            | EUR 1,672   | Cie de Saint-Gobain                          | 110,126          | 0.14            |
| <b>Total Belgium</b>   |   | <b>196,425</b>   | <b>0.26</b>     | EUR 183   | Cie Generale des Etablissements Michelin SCA | 29,189           | 0.04            |
| Canada   |   |                  |                 | EUR 1,174   | CNP Assurances                               | 19,979           | 0.03            |
| CAD 1,847  | Alimentation Couche-Tard Inc              | 67,941           | 0.09            | EUR 1,250   | Credit Agricole SA                           | 17,513           | 0.02            |
| CAD 5,100  | AltaGas Ltd                               | 107,165          | 0.14            | EUR 5,705   | Electricite de France SA                     | 77,939           | 0.10            |
| CAD 2,865  | Atco Ltd                                  | 101,708          | 0.13            | EUR 106   | Faurecia SA                                  | 5,200            | 0.01            |
| CAD 21,089   | B2Gold Corp                               | 88,559           | 0.12            | EUR 70  | Hermes International                         | 101,982          | 0.13            |
| CAD 510  | Bank of Nova Scotia                       | 33,204           | 0.04            | EUR 458   | Iliad SA                                     | 67,024           | 0.09            |
| CAD 3,289  | Bausch Health Cos Inc                     | 96,627           | 0.13            | EUR 953   | Ipsen SA                                     | 99,138           | 0.13            |
| CAD 156  | Canadian National Railway Co              | 16,477           | 0.02            | EUR 147   | Kering SA                                    | 128,479          | 0.17            |
| CAD 3,410  | Canadian Natural Resources Ltd            | 123,920          | 0.16            | EUR 3,091   | Klepierre SA REIT                            | 79,654           | 0.10            |
| CAD 990  | Canadian Pacific Railway Ltd              | 76,207           | 0.10            | EUR 1,624   | La Francaise des Jeux SAEM                   | 95,486           | 0.13            |
| CAD 442  | Canadian Tire Corp Ltd                    | 70,017           | 0.09            | EUR 493   | L'Oreal SA                                   | 219,711          | 0.29            |
| CAD 11,010   | Cenovus Energy Inc                        | 105,450          | 0.14            | EUR 256   | LVMH Moet Hennessy Louis Vuitton SE          | 200,764          | 0.26            |
| CAD 51   | Constellation Software Inc                | 77,322           | 0.10            | EUR 1,489   | Publicis Groupe SA                           | 95,248           | 0.12            |
| CAD 2,880  | Empire Co Ltd                             | 90,938           | 0.12            | EUR 1,525   | Sanofi                                       | 159,799          | 0.21            |
| CAD 859  | Enbridge Inc                              | 34,428           | 0.05            | EUR 896   | Schneider Electric SE                        | 140,981          | 0.18            |
| CAD 2,853  | Gildan Activewear Inc                     | 105,383          | 0.14            | EUR 3,606   | Societe Generale SA                          | 106,310          | 0.14            |
| CAD 4,192  | Hydro One Ltd                             | 101,423          | 0.13            | EUR 3,616   | TOTAL SA                                     | 163,617          | 0.21            |
| CAD 891  | IGM Financial Inc                         | 31,487           | 0.04            |   |  |                  |                 |
| CAD 6,880  | Kinross Gold Corp                         | 43,670           | 0.06            |   |  |                  |                 |
| CAD 1,673  | Loblaw Cos Ltd                            | 103,071          | 0.13            |   |  |                  |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description  | Market Value     | % of Net Assets | Quantity   | Description                                 | Market Value   | % of Net Assets |
|--|--|------------------|-----------------|--|---|----------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |                  |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |                |                 |
| Common and Preferred Stocks - 98.15% (continued)   |  |                  |                 | Common and Preferred Stocks - 98.15% (continued)   |   |                |                 |
| France (continued)   |  |                  |                 | Israel   |   |                |                 |
| EUR 738  | Veolia Environnement SA                                  | 22,291           | 0.03            | ILS 12,833   | Bank Leumi Le-Israel BM                     | 97,513         | 0.13            |
| EUR 1,948  | Vivendi SA   | 65,446           | 0.09            | ILS 3,642  | Israel Chemicals Ltd                        | 24,712         | 0.03            |
| <b>Total France</b>  |  | <b>2,384,566</b> | <b>3.12</b>     | ILS 10,718   | Israel Discount Bank Ltd                    | 51,049         | 0.07            |
| Germany  |  |                  |                 | <b>Total Israel</b>  |   |                |                 |
| EUR 772  | Allianz SE   | 192,533          | 0.25            |  |   | <b>173,274</b> | <b>0.23</b>     |
| EUR 334  | BASF SE  | 26,316           | 0.03            | Italy  |   |                |                 |
| EUR 1,081  | Bayerische Motoren Werke AG                              | 114,492          | 0.15            | EUR 15,334   | Enel SpA                                    | 142,422        | 0.19            |
| EUR 1,482  | Covestro AG  | 95,714           | 0.12            | EUR 4,056  | Eni SpA                                     | 49,399         | 0.06            |
| EUR 1,925  | Daimler AG   | 171,899          | 0.22            | EUR 47,013   | Intesa Sanpaolo SpA                         | 129,876        | 0.17            |
| EUR 2,236  | Deutsche Post AG   | 152,100          | 0.20            | EUR 9,020  | Mediobanca Banca di Credito Finanziario SpA | 105,363        | 0.14            |
| EUR 7,263  | Deutsche Telekom AG                                      | 153,418          | 0.20            | EUR 231  | Moncler SpA                                 | 15,631         | 0.02            |
| EUR 9,411  | E.ON SE  | 108,860          | 0.14            | <b>Total Italy</b>   |   | <b>442,691</b> | <b>0.58</b>     |
| EUR 1,140  | LANXESS AG   | 78,168           | 0.10            | Japan  |   |                |                 |
| EUR 556  | Merck KGaA   | 106,619          | 0.14            | JPY 400  | AGC Inc                                     | 16,794         | 0.02            |
| EUR 80   | MTU Aero Engines AG                                      | 19,819           | 0.03            | JPY 7,100  | Asahi Kasei Corp                            | 78,075         | 0.10            |
| EUR 314  | Muenchener Ruckversicherungs-Gesellschaft AG in Muenchen | 85,999           | 0.11            | JPY 5,697  | Astellas Pharma Inc                         | 99,296         | 0.13            |
| EUR 2,889  | RWE AG   | 104,701          | 0.14            | JPY 1,500  | Capcom Co Ltd                               | 43,923         | 0.06            |
| EUR 738  | SAP SE   | 104,008          | 0.14            | JPY 1,400  | Dai-ichi Life Holdings Inc                  | 25,656         | 0.03            |
| EUR 1,478  | Siemens AG   | 234,204          | 0.31            | JPY 3,415  | Daiwa House Industry Co Ltd                 | 102,613        | 0.13            |
| EUR 48   | Volkswagen AG  | 15,756           | 0.02            | JPY 1,400  | FUJIFILM Holdings Corp                      | 103,925        | 0.14            |
| EUR 506  | Volkswagen AG-Preferred Stock                            | 126,734          | 0.17            | JPY 633  | Fujitsu Ltd                                 | 118,627        | 0.15            |
| <b>Total Germany</b>   |  | <b>1,891,340</b> | <b>2.47</b>     | JPY 2,900  | Hitachi Ltd                                 | 166,203        | 0.22            |
| Hong Kong  |  |                  |                 | JPY 618  | Honda Motor Co Ltd                          | 19,767         | 0.03            |
| HKD 8,795  | AIA Group Ltd  | 109,288          | 0.14            | JPY 1,200  | Ibiden Co Ltd                               | 64,763         | 0.08            |
| HKD 27,361   | BOC Hong Kong Holdings Ltd                               | 92,838           | 0.12            | JPY 3,500  | Iida Group Holdings Co Ltd                  | 90,188         | 0.12            |
| HKD 13,493   | CK Hutchison Holdings Ltd                                | 105,117          | 0.14            | JPY 3,648  | ITOCHU Corp                                 | 105,177        | 0.14            |
| HKD 400  | Hong Kong Exchanges & Clearing Ltd                       | 23,838           | 0.03            | JPY 4,739  | Japan Post Insurance Co Ltd                 | 87,701         | 0.11            |
| USD 1,300  | Jardine Matheson Holdings Ltd                            | 83,096           | 0.11            | JPY 100  | Japan Retail Fund Investment Corp REIT      | 108,478        | 0.14            |
| HKD 10,462   | Link REIT  | 101,375          | 0.13            | JPY 2,600  | Kajima Corp                                 | 32,960         | 0.04            |
| HKD 5,000  | New World Development Co Ltd                             | 25,979           | 0.03            | JPY 3,311  | KDDI Corp                                   | 103,366        | 0.13            |
| HKD 1,500  | Sun Hung Kai Properties Ltd                              | 22,348           | 0.03            | JPY 79   | Keyence Corp                                | 39,909         | 0.05            |
| HKD 11,800   | Swire Properties Ltd                                     | 35,176           | 0.05            | JPY 6,368  | Mitsubishi Electric Corp                    | 92,516         | 0.12            |
| HKD 26,000   | Xinyi Glass Holdings Ltd                                 | 105,964          | 0.14            | JPY 4,610  | Mitsubishi Gas Chemical Co Inc              | 97,857         | 0.13            |
| <b>Total Hong Kong</b>   |  | <b>705,019</b>   | <b>0.92</b>     | JPY 24,608   | Mitsubishi UFJ Financial Group Inc          | 133,050        | 0.17            |
| Ireland  |  |                  |                 | JPY 4,700  | Mitsui & Co Ltd                             | 105,887        | 0.14            |
| USD 1,072  | Accenture PLC  | 316,015          | 0.41            | JPY 2,815  | Mitsui Chemicals Inc                        | 97,266         | 0.13            |
| GBP 167  | DCC PLC  | 13,653           | 0.02            | JPY 7,444  | Mizuho Financial Group Inc                  | 106,472        | 0.14            |
| EUR 54   | Flutter Entertainment PLC                                | 9,779            | 0.01            | JPY 2,100  | Nabtesco Corp                               | 79,467         | 0.10            |
| USD 604  | Jazz Pharmaceuticals PLC                                 | 107,295          | 0.14            | JPY 2,045  | NEC Corp                                    | 105,392        | 0.14            |
| USD 1,929  | Johnson Controls International PLC                       | 132,387          | 0.17            | JPY 5,300  | NGK Insulators Ltd                          | 89,010         | 0.12            |
| USD 392  | Linde PLC  | 113,327          | 0.15            | JPY 2,165  | NH Foods Ltd                                | 84,267         | 0.11            |
| USD 1,818  | Medtronic PLC  | 225,668          | 0.30            | JPY 137  | Nintendo Co Ltd                             | 79,763         | 0.10            |
| EUR 1,763  | Smurfit Kappa Group PLC                                  | 95,651           | 0.12            | JPY 1,200  | Nippon Express Co Ltd                       | 91,468         | 0.12            |
| USD 192  | Willis Towers Watson PLC                                 | 44,164           | 0.06            | JPY 3,743  | Nippon Telegraph & Telephone Corp           | 97,613         | 0.13            |
| <b>Total Ireland</b>   |  | <b>1,057,939</b> | <b>1.38</b>     | JPY 1,998  | Nippon Yusen KK                             | 101,349        | 0.13            |
| Isle Of Man  |  |                  |                 | JPY 1,391  | Nitto Denko Corp                            | 103,896        | 0.14            |
| GBP 4,059  | GVC Holdings PLC   | 97,876           | 0.13            | JPY 3,470  | Nomura Real Estate Holdings Inc             | 88,102         | 0.12            |
| <b>Total Isle Of Man</b>   |  | <b>97,876</b>    | <b>0.13</b>     | JPY 6,821  | NTT Data Corp                               | 106,503        | 0.14            |
|  |  |                  |                 | JPY 5,300  | ORIX Corp                                   | 89,511         | 0.12            |
|  |  |                  |                 | JPY 2,282  | Otsuka Holdings Co Ltd                      | 94,722         | 0.12            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description                         | Market Value     | % of Net Assets | Quantity   | Description                                    | Market Value   | % of Net Assets |
|--|-------------------------------------|------------------|-----------------|--|--|----------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |                                     |                  |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |                |                 |
| Common and Preferred Stocks - 98.15% (continued)   |                                     |                  |                 | Common and Preferred Stocks - 98.15% (continued)   |  |                |                 |
| Japan (continued)  |                                     |                  |                 | Norway   |  |                |                 |
| JPY 300  | Recruit Holdings Co Ltd             | 14,785           | 0.02            | NOK 4,617  | DNB ASA  | 100,654        | 0.13            |
| JPY 7,305  | Softbank Corp                       | 95,665           | 0.12            | NOK 6,011  | Norsk Hydro ASA                                | 38,378         | 0.05            |
| JPY 2,374  | SoftBank Group Corp                 | 166,302          | 0.22            | NOK 1,642  | Yara International ASA                         | 86,477         | 0.11            |
| JPY 2,398  | Sony Corp                           | 233,664          | 0.31            | <b>Total Norway</b>  |  | <b>225,509</b> | <b>0.29</b>     |
| JPY 18,400   | Sumitomo Chemical Co Ltd            | 97,645           | 0.13            | Singapore  |  |                |                 |
| JPY 4,200  | Sumitomo Dainippon Pharma Co Ltd    | 88,094           | 0.12            | SGD 5,736  | DBS Group Holdings Ltd                         | 127,206        | 0.17            |
| JPY 5,600  | Sumitomo Electric Industries Ltd    | 82,696           | 0.11            | SGD 27   | Oversea-Chinese Banking Corp Ltd               | 240            | 0.00            |
| JPY 2,400  | Sumitomo Metal Mining Co Ltd        | 93,522           | 0.12            | SGD 33,486   | Singapore Technologies Engineering Ltd         | 96,407         | 0.12            |
| JPY 3,386  | Sumitomo Mitsui Financial Group Inc | 116,843          | 0.15            | SGD 5,200  | United Overseas Bank Ltd                       | 99,884         | 0.13            |
| JPY 7,238  | T&D Holdings Inc                    | 93,646           | 0.12            | <b>Total Singapore</b>   |  | <b>323,737</b> | <b>0.42</b>     |
| JPY 600  | Taisei Corp                         | 19,677           | 0.03            | South Africa   |  |                |                 |
| JPY 454  | TDK Corp                            | 55,180           | 0.07            | GBP 1,500  | Mondi PLC                                      | 39,392         | 0.05            |
| JPY 4,144  | TIS Inc                             | 105,924          | 0.14            | <b>Total South Africa</b>  |  | <b>39,392</b>  | <b>0.05</b>     |
| JPY 417  | Tokyo Electron Ltd                  | 180,641          | 0.24            | Spain  |  |                |                 |
| JPY 6,077  | Tosoh Corp                          | 104,906          | 0.14            | EUR 2,695  | ACS Actividades de Construccion y Servicios SA | 72,198         | 0.09            |
| JPY 1,069  | Toyota Industries Corp              | 92,559           | 0.12            | EUR 2,695  | ACS Actividades de Construccion y Servicios SA | 3,771          | 0.01            |
| JPY 1,981  | Toyota Motor Corp                   | 173,309          | 0.23            | EUR 271  | Aena SME SA                                    | 44,447         | 0.06            |
| JPY 2,141  | Toyota Tsusho Corp                  | 101,273          | 0.13            | EUR 10,221   | Banco Bilbao Vizcaya Argentaria SA             | 63,369         | 0.08            |
| JPY 7,100  | Yamada Denki Co Ltd                 | 32,816           | 0.04            | EUR 10,418   | Banco Santander SA                             | 39,776         | 0.05            |
| JPY 3,500  | Yamaha Motor Co Ltd                 | 95,234           | 0.12            | EUR 2,297  | Endesa SA                                      | 55,733         | 0.07            |
| JPY 3,690  | Yamato Holdings Co Ltd              | 105,058          | 0.14            | EUR 12,456   | Iberdrola SA                                   | 151,852        | 0.20            |
| JPY 900  | ZOZO Inc                            | 30,611           | 0.04            | EUR 536  | Industria de Diseno Textil SA                  | 18,885         | 0.02            |
| <b>Total Japan</b>   |                                     | <b>5,431,582</b> | <b>7.10</b>     | EUR 1,046  | Naturgy Energy Group SA                        | 26,893         | 0.04            |
| Jersey   |                                     |                  |                 | EUR 1,239  | Red Electrica Corp SA                          | 23,002         | 0.03            |
| USD 448  | Novocure Ltd                        | 99,375           | 0.13            | <b>Total Spain</b>   |  | <b>499,926</b> | <b>0.65</b>     |
| <b>Total Jersey</b>  |                                     | <b>99,375</b>    | <b>0.13</b>     | Sweden   |  |                |                 |
| Jordan   |                                     |                  |                 | SEK 1,450  | Boliden AB                                     | 55,781         | 0.07            |
| GBP 2,684  | Hikma Pharmaceuticals PLC           | 90,693           | 0.12            | SEK 609  | Evolution Gaming Group AB                      | 96,305         | 0.12            |
| <b>Total Jordan</b>  |                                     | <b>90,693</b>    | <b>0.12</b>     | SEK 5,563  | Investor AB                                    | 128,307        | 0.17            |
| Luxembourg   |                                     |                  |                 | SEK 1,303  | Kinnevik AB                                    | 52,198         | 0.07            |
| EUR 2,021  | ArcelorMittal SA                    | 61,955           | 0.08            | SEK 2,851  | Lundin Petroleum AB                            | 100,943        | 0.13            |
| EUR 2,230  | Aroundtown SA                       | 17,401           | 0.02            | SEK 7,515  | Skandinaviska Enskilda Banken AB               | 97,143         | 0.13            |
| <b>Total Luxembourg</b>  |                                     | <b>79,356</b>    | <b>0.10</b>     | SEK 1,366  | Skanska AB                                     | 36,258         | 0.05            |
| Netherlands  |                                     |                  |                 | SEK 6,796  | Telefonaktiebolaget LM Ericsson                | 85,473         | 0.11            |
| EUR 414  | ASML Holding NV                     | 284,464          | 0.37            | SEK 4,094  | Volvo AB                                       | 98,567         | 0.13            |
| EUR 3,933  | Koninklijke Ahold Delhaize NV       | 116,930          | 0.15            | <b>Total Sweden</b>  |  | <b>750,975</b> | <b>0.98</b>     |
| EUR 30,163   | Koninklijke KPN NV                  | 94,219           | 0.12            | Switzerland  |  |                |                 |
| EUR 2,373  | Koninklijke Philips NV              | 117,603          | 0.15            | CHF 4,552  | ABB Ltd  | 154,581        | 0.20            |
| EUR 848  | NN Group NV                         | 40,004           | 0.05            | CHF 1,485  | Adecco Group AG                                | 100,987        | 0.13            |
| USD 680  | NXP Semiconductors NV               | 139,890          | 0.18            | CHF 639  | Baloise Holding AG                             | 99,754         | 0.13            |
| EUR 1,256  | Randstad NV                         | 96,072           | 0.13            | USD 158  | Chubb Ltd                                      | 25,113         | 0.03            |
| GBP 5,611  | Royal Dutch Shell PLC               | 112,146          | 0.15            | CHF 1,270  | Cie Financiere Richemont SA                    | 153,812        | 0.20            |
| GBP 5,319  | Royal Dutch Shell PLC               | 102,798          | 0.14            | GBP 2,737  | Coca-Cola HBC AG                               | 98,836         | 0.13            |
| EUR 5,689  | Stellantis NV                       | 111,683          | 0.15            | USD 226  | Garmin Ltd                                     | 32,689         | 0.04            |
| EUR 362  | Wolters Kluwer NV                   | 36,370           | 0.05            | CHF 1,911  | LafargeHolcim Ltd                              | 114,741        | 0.15            |
| <b>Total Netherlands</b>   |                                     | <b>1,252,179</b> | <b>1.64</b>     | CHF 3,047  | Nestle SA                                      | 379,808        | 0.50            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description                     | Market Value     | % of Net Assets | Quantity   | Description                        | Market Value | % of Net Assets |
|--|---------------------------------|------------------|-----------------|--|------------------------------------|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |                                 |                  |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |                                    |              |                 |
| Common and Preferred Stocks - 98.15% (continued)   |                                 |                  |                 | Common and Preferred Stocks - 98.15% (continued)   |                                    |              |                 |
| Switzerland (continued)  |                                 |                  |                 | United States (continued)  |                                    |              |                 |
| CHF 3,397  | Novartis AG                     | 309,877          | 0.41            | USD 718  | Adobe Inc                          | 420,489      | 0.55            |
| CHF 1,032  | Roche Holding AG                | 389,142          | 0.51            | USD 188  | Advance Auto Parts Inc             | 38,566       | 0.05            |
| CHF 8  | SGS SA                          | 24,701           | 0.03            | USD 763  | Advanced Micro Devices Inc         | 71,669       | 0.09            |
| CHF 287  | Sonova Holding AG               | 108,050          | 0.14            | USD 3,957  | AES Corp                           | 103,159      | 0.13            |
| CHF 205  | Swiss Life Holding AG           | 99,711           | 0.13            | USD 2,053  | Aflac Inc                          | 110,164      | 0.14            |
| CHF 507  | Swiss Prime Site AG             | 50,352           | 0.07            | USD 937  | Agilent Technologies Inc           | 138,498      | 0.18            |
| CHF 131  | Swisscom AG                     | 74,857           | 0.10            | USD 6,031  | AGNC Investment Corp REIT          | 101,864      | 0.13            |
| USD 899  | TE Connectivity Ltd             | 121,554          | 0.16            | USD 113  | Akamai Technologies Inc            | 13,176       | 0.02            |
| CHF 8,409  | UBS Group AG                    | 128,816          | 0.17            | USD 660  | Alexion Pharmaceuticals Inc        | 121,249      | 0.16            |
| <b>Total Switzerland</b>   |                                 | <b>2,467,381</b> | <b>3.23</b>     | USD 234  | Align Technology Inc               | 142,974      | 0.19            |
| United Kingdom   |                                 |                  |                 | USD 890  | Allstate Corp                      | 116,092      | 0.15            |
| GBP 6,005  | 3i Group PLC                    | 97,307           | 0.13            | USD 776  | Ally Financial Inc                 | 38,676       | 0.05            |
| USD 6,251  | AMCOR PLC                       | 71,636           | 0.09            | USD 395  | Alphabet Inc                       | 989,996      | 1.29            |
| GBP 1,086  | Ashtead Group PLC               | 80,474           | 0.11            | USD 401  | Alphabet Inc                       | 979,158      | 1.28            |
| GBP 1,615  | AstraZeneca PLC                 | 193,721          | 0.25            | USD 1,315  | Altice USA Inc                     | 44,894       | 0.06            |
| GBP 2,440  | Barratt Developments PLC        | 23,433           | 0.03            | USD 3,899  | Altria Group Inc                   | 185,904      | 0.24            |
| GBP 30,107   | BP PLC                          | 131,013          | 0.17            | USD 541  | Amazon.com Inc                     | 1,861,127    | 2.43            |
| GBP 2,574  | British American Tobacco PLC    | 99,564           | 0.13            | USD 198  | AMERCO                             | 116,701      | 0.15            |
| GBP 14,403   | British Land Co PLC REIT        | 98,470           | 0.13            | USD 460  | American Express Co                | 76,006       | 0.10            |
| GBP 12,924   | BT Group PLC                    | 34,636           | 0.05            | USD 804  | American Financial Group Inc       | 100,275      | 0.13            |
| USD 1,700  | Coca-Cola European Partners PLC | 100,844          | 0.13            | USD 448  | American Tower Corp REIT           | 121,023      | 0.16            |
| GBP 4,315  | Diageo PLC                      | 206,309          | 0.27            | USD 413  | Ameriprise Financial Inc           | 102,787      | 0.13            |
| GBP 24,419   | Direct Line Insurance Group PLC | 96,141           | 0.13            | USD 1,015  | Amgen Inc                          | 247,406      | 0.32            |
| GBP 761  | Evraz PLC                       | 6,224            | 0.01            | USD 495  | Anthem Inc                         | 188,991      | 0.25            |
| GBP 851  | Ferguson PLC                    | 118,149          | 0.15            | USD 21,521   | Apple Inc                          | 2,947,516    | 3.85            |
| GBP 8,067  | GlaxoSmithKline PLC             | 158,180          | 0.21            | USD 1,689  | Applied Materials Inc              | 240,514      | 0.31            |
| GBP 16,510   | HSBC Holdings PLC               | 95,177           | 0.12            | USD 1,661  | Archer-Daniels-Midland Co          | 100,657      | 0.13            |
| GBP 26,933   | J Sainsbury PLC                 | 101,128          | 0.13            | USD 781  | Arthur J Gallagher & Co            | 109,402      | 0.14            |
| GBP 8,232  | JD Sports Fashion PLC           | 104,510          | 0.14            | USD 520  | Assurant Inc                       | 81,214       | 0.11            |
| GBP 19,350   | Kingfisher PLC                  | 97,435           | 0.13            | USD 6,340  | AT&T Inc                           | 182,465      | 0.24            |
| GBP 4,103  | Land Securities Group PLC REIT  | 38,282           | 0.05            | USD 189  | Autodesk Inc                       | 55,169       | 0.07            |
| GBP 4,974  | Legal & General Group PLC       | 17,701           | 0.02            | USD 894  | Automatic Data Processing Inc      | 177,566      | 0.23            |
| USD 2,023  | Liberty Global PLC              | 54,945           | 0.07            | USD 79   | AutoZone Inc                       | 117,885      | 0.15            |
| USD 1,884  | Liberty Global PLC              | 50,943           | 0.07            | USD 2,088  | Avantor Inc                        | 74,145       | 0.10            |
| GBP 181,385  | Lloyds Banking Group PLC        | 116,993          | 0.15            | USD 174  | Avery Dennison Corp                | 36,582       | 0.05            |
| USD 1,472  | Pentair PLC                     | 99,345           | 0.13            | USD 11,792   | Bank of America Corp               | 486,184      | 0.64            |
| AUD 920  | Rio Tinto Ltd                   | 87,469           | 0.11            | USD 1,476  | Berkshire Hathaway Inc             | 410,210      | 0.54            |
| GBP 1,700  | Rio Tinto PLC                   | 139,710          | 0.18            | USD 158  | Bio-Rad Laboratories Inc           | 101,798      | 0.13            |
| GBP 10,044   | Rolls-Royce Holdings PLC        | 13,725           | 0.02            | USD 44   | Bio-Techne Corp                    | 19,811       | 0.03            |
| GBP 5,064  | SSE PLC                         | 104,970          | 0.14            | USD 284  | BlackRock Inc                      | 248,491      | 0.32            |
| GBP 31,486   | Tesco PLC                       | 96,975           | 0.13            | USD 1,723  | Blackstone Group Inc               | 167,372      | 0.22            |
| GBP 2,810  | Unilever PLC                    | 164,223          | 0.22            | USD 17   | Booking Holdings Inc               | 37,198       | 0.05            |
| GBP 5,261  | United Utilities Group PLC      | 70,818           | 0.09            | USD 537  | Booz Allen Hamilton Holdings Corp  | 45,742       | 0.06            |
| GBP 32,535   | Vodafone Group PLC              | 54,537           | 0.07            | USD 3,803  | Bristol-Myers Squibb Co            | 254,116      | 0.33            |
| GBP 2,279  | WPP PLC                         | 30,671           | 0.04            | USD 409  | Broadcom Inc                       | 195,028      | 0.25            |
| <b>Total United Kingdom</b>  |                                 | <b>3,055,658</b> | <b>4.00</b>     | USD 294  | Broadridge Financial Solutions Inc | 47,490       | 0.06            |
| United States  |                                 |                  |                 | USD 1,264  | Bunge Ltd                          | 98,782       | 0.13            |
| USD 1,113  | 3M Co                           | 221,075          | 0.29            | USD 889  | Cadence Design Systems Inc         | 121,633      | 0.16            |
| USD 2,359  | Abbott Laboratories             | 273,479          | 0.36            | USD 935  | Campbell Soup Co                   | 42,627       | 0.06            |
| USD 2,899  | AbbVie Inc                      | 326,543          | 0.43            | USD 1,092  | Capital One Financial Corp         | 168,921      | 0.22            |
| USD 1,825  | Activision Blizzard Inc         | 174,178          | 0.23            | USD 2,274  | Carlyle Group Inc                  | 105,696      | 0.14            |
|  |                                 |                  |                 | USD 529  | Carrier Global Corp                | 25,709       | 0.03            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description                          | Market Value | % of Net Assets | Quantity   | Description                                | Market Value | % of Net Assets |
|--|--------------------------------------|--------------|-----------------|--|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |                                      |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 |
| Common and Preferred Stocks - 98.15% (continued)   |                                      |              |                 | Common and Preferred Stocks - 98.15% (continued)   |  |              |                 |
| United States (continued)  |                                      |              |                 | United States (continued)  |  |              |                 |
| USD 127  | Catalent Inc                         | 13,731       | 0.02            | USD 1,788  | Dynatrace Inc                              | 104,455      | 0.14            |
| USD 689  | Caterpillar Inc                      | 149,947      | 0.20            | USD 893  | Eastman Chemical Co                        | 104,258      | 0.14            |
| USD 214  | Cboe Global Markets Inc              | 25,477       | 0.03            | USD 995  | Eaton Corp PLC                             | 147,439      | 0.19            |
| USD 192  | CBRE Group Inc                       | 16,460       | 0.02            | USD 1,881  | eBay Inc                                   | 132,065      | 0.17            |
| USD 696  | Celanese Corp                        | 105,514      | 0.14            | USD 571  | Edwards Lifesciences Corp                  | 59,138       | 0.08            |
| USD 1,184  | Cerner Corp                          | 92,541       | 0.12            | USD 831  | Electronic Arts Inc                        | 119,523      | 0.16            |
| USD 848  | Charles Schwab Corp                  | 61,743       | 0.08            | USD 1,388  | Eli Lilly & Co                             | 318,574      | 0.42            |
| USD 60   | Charter Communications Inc           | 43,287       | 0.06            | USD 1,563  | Emerson Electric Co                        | 150,423      | 0.20            |
| USD 1,121  | Cheniere Energy Inc                  | 97,236       | 0.13            | USD 887  | EOG Resources Inc                          | 74,011       | 0.10            |
| USD 1,691  | Chevron Corp                         | 177,115      | 0.23            | USD 217  | EPAM Systems Inc                           | 110,878      | 0.14            |
| USD 43   | Chipotle Mexican Grill Inc           | 66,665       | 0.09            | USD 409  | Equifax Inc                                | 97,960       | 0.13            |
| USD 1,205  | Church & Dwight Co Inc               | 102,690      | 0.13            | USD 21   | Equinix Inc REIT                           | 16,855       | 0.02            |
| USD 502  | Cigna Corp                           | 119,009      | 0.16            | USD 333  | Estee Lauder Cos Inc                       | 105,921      | 0.14            |
| USD 592  | Cincinnati Financial Corp            | 69,039       | 0.09            | USD 577  | Etsy Inc                                   | 118,770      | 0.16            |
| USD 91   | Cintas Corp                          | 34,762       | 0.05            | USD 488  | Evergy Inc                                 | 29,490       | 0.04            |
| USD 6,891  | Cisco Systems Inc                    | 365,223      | 0.48            | USD 1,909  | Exelon Corp                                | 84,588       | 0.11            |
| USD 2,878  | Citigroup Inc                        | 203,618      | 0.27            | USD 4,113  | Exxon Mobil Corp                           | 259,448      | 0.34            |
| USD 1,300  | Citizens Financial Group Inc         | 59,631       | 0.08            | USD 3,336  | Facebook Inc                               | 1,159,961    | 1.52            |
| USD 97   | Clorox Co                            | 17,451       | 0.02            | USD 90   | FedEx Corp                                 | 26,850       | 0.03            |
| USD 72   | CME Group Inc                        | 15,313       | 0.02            | USD 2,277  | Fidelity National Financial                | 98,958       | 0.13            |
| USD 3,771  | Coca-Cola Co                         | 204,049      | 0.27            | USD 279  | Fidelity National Information Services Inc | 39,526       | 0.05            |
| USD 251  | Cognizant Technology Solutions Corp  | 17,384       | 0.02            | USD 516  | Fortinet Inc                               | 122,906      | 0.16            |
| USD 1,363  | Colgate-Palmolive Co                 | 110,880      | 0.14            | USD 280  | Fortune Brands Home & Security Inc         | 27,891       | 0.04            |
| USD 7,120  | Comcast Corp                         | 405,982      | 0.53            | USD 6,752  | General Electric Co                        | 90,882       | 0.12            |
| USD 2,872  | Conagra Brands Inc                   | 104,483      | 0.14            | USD 584  | General Mills Inc                          | 35,583       | 0.05            |
| USD 296  | ConocoPhillips                       | 18,026       | 0.02            | USD 2,775  | General Motors Co                          | 164,197      | 0.21            |
| USD 517  | Constellation Brands Inc             | 120,921      | 0.16            | USD 570  | Gilead Sciences Inc                        | 39,250       | 0.05            |
| USD 280  | Cooper Cos Inc                       | 110,956      | 0.14            | USD 1,172  | GoDaddy Inc                                | 101,917      | 0.13            |
| USD 585  | Copart Inc                           | 77,121       | 0.10            | USD 566  | Goldman Sachs Group Inc                    | 214,814      | 0.28            |
| USD 2,420  | Corning Inc                          | 98,978       | 0.13            | USD 709  | HCA Healthcare Inc                         | 146,579      | 0.19            |
| USD 2,587  | Corteva Inc                          | 114,733      | 0.15            | USD 693  | HEICO Corp                                 | 96,618       | 0.13            |
| USD 509  | Costco Wholesale Corp                | 201,396      | 0.26            | USD 143  | Hershey Co                                 | 24,908       | 0.03            |
| USD 219  | CrowdStrike Holdings Inc             | 55,037       | 0.07            | USD 778  | Hilton Worldwide Holdings Inc              | 93,842       | 0.12            |
| USD 920  | Crown Castle International Corp REIT | 179,492      | 0.23            | USD 1,594  | Hologic Inc                                | 106,352      | 0.14            |
| USD 4,587  | CSX Corp                             | 147,151      | 0.19            | USD 1,649  | Home Depot Inc                             | 525,850      | 0.69            |
| USD 417  | Cummins Inc                          | 101,669      | 0.13            | USD 3,039  | Howmet Aerospace Inc                       | 104,754      | 0.14            |
| USD 1,581  | CVS Health Corp                      | 131,919      | 0.17            | USD 3,712  | HP Inc                                     | 112,065      | 0.15            |
| USD 630  | Danaher Corp                         | 169,067      | 0.22            | USD 217  | HubSpot Inc                                | 126,450      | 0.17            |
| USD 729  | Darden Restaurants Inc               | 106,427      | 0.14            | USD 249  | IDEXX Laboratories Inc                     | 157,256      | 0.21            |
| USD 551  | Deere & Co                           | 194,343      | 0.25            | USD 731  | Illinois Tool Works Inc                    | 163,422      | 0.21            |
| USD 1,058  | Dell Technologies                    | 105,451      | 0.14            | USD 227  | Incyte Corp                                | 19,097       | 0.02            |
| USD 1,501  | DENTSPLY SIRONA Inc                  | 94,953       | 0.12            | USD 6,284  | Intel Corp                                 | 352,784      | 0.46            |
| USD 3,417  | Devon Energy Corp                    | 99,742       | 0.13            | USD 716  | International Business Machines Corp       | 104,958      | 0.14            |
| USD 242  | Dollar General Corp                  | 52,366       | 0.07            | USD 3,058  | Interpublic Group of Cos Inc               | 99,354       | 0.13            |
| USD 341  | Dominion Energy Inc                  | 25,087       | 0.03            | USD 528  | Intuit Inc                                 | 258,810      | 0.34            |
| USD 79   | Domino's Pizza Inc                   | 36,853       | 0.05            | USD 62   | Intuitive Surgical Inc                     | 57,018       | 0.07            |
| USD 655  | Dover Corp                           | 98,643       | 0.13            | USD 3,739  | Invesco Ltd                                | 99,943       | 0.13            |
| USD 2,019  | Dow Inc                              | 127,762      | 0.17            | USD 1,539  | Iron Mountain Inc REIT                     | 65,130       | 0.09            |
| USD 1,155  | DR Horton Inc                        | 104,377      | 0.14            | USD 4,386  | JPMorgan Chase & Co                        | 682,198      | 0.89            |
| USD 825  | DTE Energy Co                        | 106,920      | 0.14            | USD 369  | Kansas City Southern                       | 104,564      | 0.14            |
| USD 210  | Duke Energy Corp                     | 20,731       | 0.03            |  |  |              |                 |

## Schedule of Investments *(continued)* as at 30 June 2021 (Expressed in US Dollar)

| Quantity  | Description                              | Market Value | % of Net 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 - 98.15% <i>(continued)</i>   |  |              |                 | Common and Preferred Stocks - 98.15% <i>(continued)</i>   |                                     |              |                 |
| United States <i>(continued)</i>  |  |              |                 | United States <i>(continued)</i>  |                                     |              |                 |
| USD 3,080   | KeyCorp                                  | 63,602       | 0.08            | USD 273   | Paycom Software Inc                 | 99,227       | 0.13            |
| USD 753   | Keysight Technologies Inc                | 116,271      | 0.15            | USD 1,740   | PayPal Holdings Inc                 | 507,175      | 0.66            |
| USD 5,843   | Kinder Morgan Inc                        | 106,518      | 0.14            | USD 621   | Peloton Interactive Inc             | 77,016       | 0.10            |
| USD 395   | KLA-Tencor Corp                          | 128,063      | 0.17            | USD 2,293   | PepsiCo Inc                         | 339,754      | 0.44            |
| USD 1,962   | Knight-Swift Transportation Holdings Inc | 89,193       | 0.12            | USD 9,119   | Pfizer Inc                          | 357,100      | 0.47            |
| USD 2,492   | Kraft Heinz Co                           | 101,624      | 0.13            | USD 1,340   | Philip Morris International Inc     | 132,807      | 0.17            |
| USD 2,740   | Kroger Co                                | 104,969      | 0.14            | USD 381   | Pinnacle West Capital Corp          | 31,231       | 0.04            |
| USD 578   | L3Harris Technologies Inc                | 124,935      | 0.16            | USD 1,329   | Pinterest Inc                       | 104,925      | 0.14            |
| USD 382   | Laboratory Corp of America Holdings      | 105,375      | 0.14            | USD 696   | Pioneer Natural Resources Co        | 113,114      | 0.15            |
| USD 302   | Lam Research Corp                        | 196,511      | 0.26            | USD 155   | PNC Financial Services Group Inc    | 29,568       | 0.04            |
| USD 956   | Leidos Holdings Inc                      | 96,652       | 0.13            | USD 680   | PPG Industries Inc                  | 115,444      | 0.15            |
| USD 251   | Lincoln National Corp                    | 15,773       | 0.02            | USD 802   | PPL Corp                            | 22,432       | 0.03            |
| USD 1,297   | Lowe's Cos Inc                           | 251,579      | 0.33            | USD 3,694   | Procter & Gamble Co                 | 498,431      | 0.65            |
| USD 735   | M&T Bank Corp                            | 106,803      | 0.14            | USD 421   | Prologis Inc REIT                   | 50,322       | 0.07            |
| USD 1,390   | Marathon Petroleum Corp                  | 83,984       | 0.11            | USD 1,229   | Prudential Financial Inc            | 125,936      | 0.16            |
| USD 1,019   | Marsh & McLennan Cos Inc                 | 143,353      | 0.19            | USD 1,906   | Public Service Enterprise Group Inc | 113,864      | 0.15            |
| USD 1,692   | Masco Corp                               | 99,676       | 0.13            | USD 459   | Public Storage REIT                 | 138,017      | 0.18            |
| USD 885   | Mastercard Inc                           | 323,105      | 0.42            | USD 1,955   | PulteGroup Inc                      | 106,684      | 0.14            |
| USD 1,122   | McDonald's Corp                          | 259,171      | 0.34            | USD 595   | Qorvo Inc                           | 116,412      | 0.15            |
| USD 541   | McKesson Corp                            | 103,461      | 0.14            | USD 2,037   | QUALCOMM Inc                        | 291,148      | 0.38            |
| USD 3,796   | Merck & Co Inc                           | 295,215      | 0.39            | USD 782   | Raymond James Financial Inc         | 101,582      | 0.13            |
| USD 2,006   | MetLife Inc                              | 120,059      | 0.16            | USD 251   | Regeneron Pharmaceuticals Inc       | 140,194      | 0.18            |
| USD 81  | Mettler-Toledo International Inc         | 112,213      | 0.15            | USD 5,072   | Regions Financial Corp              | 102,353      | 0.13            |
| USD 1,468   | Micron Technology Inc                    | 124,751      | 0.16            | USD 913   | Republic Services Inc               | 100,439      | 0.13            |
| USD 9,580   | Microsoft Corp                           | 2,595,222    | 3.39            | USD 356   | ResMed Inc                          | 87,761       | 0.11            |
| USD 778   | Moderna Inc                              | 182,814      | 0.24            | USD 1,145   | Robert Half International Inc       | 101,871      | 0.13            |
| USD 208   | Molina Healthcare Inc                    | 52,636       | 0.07            | USD 144   | Roku Inc                            | 66,132       | 0.09            |
| USD 2,455   | Mondelez International Inc               | 153,290      | 0.20            | USD 867   | Ross Stores Inc                     | 107,508      | 0.14            |
| USD 316   | MongoDB Inc                              | 114,240      | 0.15            | USD 93  | S&P Global Inc                      | 38,172       | 0.05            |
| USD 380   | Moody's Corp                             | 137,701      | 0.18            | USD 799   | salesforce.com Inc                  | 195,172      | 0.26            |
| USD 2,570   | Morgan Stanley                           | 235,643      | 0.31            | USD 2,018   | Schlumberger Ltd                    | 64,596       | 0.08            |
| USD 262   | MSCI Inc                                 | 139,667      | 0.18            | USD 1,789   | Sealed Air Corp                     | 105,998      | 0.14            |
| USD 621   | Nasdaq Inc                               | 109,172      | 0.14            | USD 129   | Sempra Energy                       | 17,090       | 0.02            |
| USD 1,271   | NetApp Inc                               | 103,993      | 0.14            | USD 110   | ServiceNow Inc                      | 60,450       | 0.08            |
| USD 414   | Netflix Inc                              | 218,679      | 0.29            | USD 51  | Sherwin-Williams Co                 | 13,895       | 0.02            |
| USD 1,044   | Neurocrine Biosciences Inc               | 101,602      | 0.13            | USD 626   | Skyworks Solutions Inc              | 120,035      | 0.16            |
| USD 887   | News Corp                                | 22,858       | 0.03            | USD 1,041   | Snap Inc                            | 70,934       | 0.09            |
| USD 1,553   | NextEra Energy Inc                       | 113,804      | 0.15            | USD 435   | Snap-on Inc                         | 97,192       | 0.13            |
| USD 900   | NIKE Inc                                 | 139,041      | 0.18            | USD 2,006   | Southern Co                         | 121,383      | 0.16            |
| USD 594   | Norfolk Southern Corp                    | 157,654      | 0.21            | USD 393   | Square Inc                          | 95,813       | 0.13            |
| USD 728   | NVIDIA Corp                              | 582,473      | 0.76            | USD 1,441   | SS&C Technologies Holdings Inc      | 103,838      | 0.14            |
| USD 1,364   | Omnicom Group Inc                        | 109,106      | 0.14            | USD 2,226   | Starbucks Corp                      | 248,889      | 0.33            |
| USD 2,623   | On Semiconductor Corp                    | 100,408      | 0.13            | USD 541   | Steris Plc                          | 111,608      | 0.15            |
| USD 781   | ONEOK Inc                                | 43,455       | 0.06            | USD 528   | Stryker Corp                        | 137,137      | 0.18            |
| USD 3,289   | Oracle Corp                              | 256,016      | 0.33            | USD 2,134   | Synchrony Financial                 | 103,542      | 0.14            |
| USD 1,346   | Otis Worldwide Corp                      | 110,062      | 0.14            | USD 452   | Synopsys Inc                        | 124,657      | 0.16            |
| USD 1,035   | Owens Corning                            | 101,326      | 0.13            | USD 661   | T Rowe Price Group Inc              | 130,858      | 0.17            |
| USD 1,167   | PACCAR Inc                               | 104,155      | 0.14            | USD 581   | Take-Two Interactive Software Inc   | 102,849      | 0.13            |
| USD 3,291   | Palantir Technologies Inc                | 86,751       | 0.11            | USD 956   | Target Corp                         | 231,103      | 0.30            |
| USD 321   | Palo Alto Networks Inc                   | 119,107      | 0.16            | USD 229   | Teledyne Technologies Inc           | 95,912       | 0.13            |
| USD 418   | Parker-Hannifin Corp                     | 128,372      | 0.17            | USD 854   | Tesla Inc                           | 580,464      | 0.76            |
|   |  |              |                 | USD 1,602   | Texas Instruments Inc               | 308,065      | 0.40            |

## Schedule of Investments *(continued)*

as at 30 June 2021 (Expressed in US Dollar)

| Quantity  | Description                  | Market Value | % of Net 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 - 98.15% <i>(continued)</i>   |                              |              |                 | Common and Preferred Stocks - 98.15% <i>(continued)</i>   |                                  |              |                 |
| United States <i>(continued)</i>  |                              |              |                 | United States <i>(continued)</i>  |                                  |              |                 |
| USD 632   | Thermo Fisher Scientific Inc | 318,825      | 0.42            | USD 494   | Welltower Inc REIT               | 41,051       | 0.05            |
| USD 473   | TJX Cos Inc                  | 31,890       | 0.04            | USD 304   | West Pharmaceutical Services Inc | 109,166      | 0.14            |
| USD 248   | T-Mobile US Inc              | 35,918       | 0.05            | USD 2,932   | Weyerhaeuser Co REIT             | 100,919      | 0.13            |
| USD 102   | Tractor Supply Co            | 18,978       | 0.02            | USD 3,073   | Williams Cos Inc                 | 81,588       | 0.11            |
| USD 178   | TransDigm Group Inc          | 115,218      | 0.15            | USD 1,070   | Yum! Brands Inc                  | 123,082      | 0.16            |
| USD 841   | Trimble Inc                  | 68,819       | 0.09            | USD 191   | Zebra Technologies Corp          | 101,133      | 0.13            |
| USD 780   | Truist Financial Corp        | 43,290       | 0.06            | USD 139   | Zoetis Inc                       | 25,904       | 0.03            |
| USD 1,087   | Twitter Inc                  | 74,796       | 0.10            | USD 296   | Zoom Video Communications Inc    | 114,561      | 0.15            |
| USD 1,414   | Tyson Foods Inc              | 104,297      | 0.14            | Total United States   |                                  | 48,329,458   | 63.21           |
| USD 1,450   | UGI Corp                     | 67,149       | 0.09            | Total Common and Preferred Stocks   |                                  | 75,050,717   | 98.15           |
| USD 556   | Union Pacific Corp           | 122,281      | 0.16            | Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market              |                                  | 75,050,717   | 98.15           |
| USD 1,269   | United Parcel Service Inc    | 263,914      | 0.35            | Other transferable securities   |                                  |              |                 |
| USD 1,406   | UnitedHealth Group Inc       | 563,019      | 0.74            | Common and Preferred Stocks - 0.18%   |                                  |              |                 |
| USD 575   | US Bancorp                   | 32,758       | 0.04            | Australia   |                                  |              |                 |
| USD 1,484   | Valero Energy Corp           | 115,871      | 0.15            | GBP 4,676   | BHP Group PLC                    | 137,591      | 0.18            |
| USD 136   | Veeva Systems Inc            | 42,289       | 0.06            | Total Australia   |                                  | 137,591      | 0.18            |
| USD 1,856   | Ventas Inc REIT              | 105,978      | 0.14            | Total Common and Preferred Stocks   |                                  | 137,591      | 0.18            |
| USD 334   | VeriSign Inc                 | 76,048       | 0.10            | Total Other transferable securities   |                                  | 137,591      | 0.18            |
| USD 3,924   | Verizon Communications Inc   | 219,862      | 0.29            | TOTAL INVESTMENTS   |                                  | 75,188,308   | 98.33           |
| USD 566   | VF Corp                      | 46,435       | 0.06            |   |                                  |              |                 |
| USD 1,796   | Visa Inc                     | 419,941      | 0.55            |   |                                  |              |                 |
| USD 1,872   | Walt Disney Co               | 329,041      | 0.43            |   |                                  |              |                 |
| USD 707   | Waste Management Inc         | 99,058       | 0.13            |   |                                  |              |                 |
| USD 296   | Waters Corp                  | 102,301      | 0.13            |   |                                  |              |                 |

### Derivatives

#### Futures Contracts – 0.01%

| Description                          | Currency | Number of Contracts | Commitment | Unrealised Gain | % of Net Assets |
|--------------------------------------|----------|---------------------|------------|-----------------|-----------------|
| S&P EMINI INDEX FUTURE, due 17/09/21 | USD      | 3                   | 643,290    | 11,455          | 0.02            |
| Unrealised Gain on Futures Contracts |          |                     | 643,290    | 11,455          | 0.02            |
| Description                          | Currency | Number of Contracts | Commitment | Unrealised Loss | % of Net Assets |
| MSCI EAFE INDEX FUTURE, due 17/09/21 | USD      | 2                   | 230,410    | (5,820)         | (0.01)          |
| Unrealised Loss on Futures Contracts |          |                     | 230,410    | (5,820)         | (0.01)          |
| Total Futures Contracts              |          |                     | 873,700    | 5,635           | 0.01            |
| Other Net Assets/(Liabilities)       |          |                     |            | 1,267,764       | 1.66            |
| TOTAL NET ASSETS                     |          |                     |            | 76,461,707      | 100.00          |

The counterparty for futures contracts was Goldman Sachs & Co. Collateral held for the futures contracts includes USD 42,216 held as cash at Goldman Sachs & Co.

## Schedule of Investments

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description                                    | Market Value | % of Net 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%   |  |              |                 | Common and Preferred Stocks - 99.49% <i>(continued)</i>   |   |              |                 |
| Argentina  |  |              |                 | Brazil <i>(continued)</i>   |   |              |                 |
| USD 20,400   | Globant SA                                     | 4,471,272    | 0.25            | BRL 55,000  | TOTVS SA                                | 412,677      | 0.02            |
| Total Argentina  |  | 4,471,272    | 0.25            | BRL 647,900   | Ultrapar Participacoes SA               | 2,374,499    | 0.13            |
| Brazil   |  |              |                 | Total Brazil  |   |              |                 |
| USD 1,344,618  | Ambev SA-ADR                                   | 4,625,486    | 0.26            | Cayman Islands  |   |              |                 |
| BRL 1,887,900  | B3 SA - Brasil Bolsa Balcao                    | 6,328,304    | 0.35            | USD 5,900   | BeiGene Ltd-ADR                         | 2,024,821    | 0.11            |
| BRL 312,327  | Banco Bradesco SA                              | 1,360,636    | 0.08            | HKD 4,734,000   | Bosideng International Holdings Ltd     | 3,383,236    | 0.19            |
| USD 1,000,745  | Banco Bradesco SA-ADR                          | 5,133,822    | 0.28            | HKD 2,481,000   | China Hongqiao Group Ltd                | 3,360,884    | 0.19            |
| BRL 664,840  | Banco Bradesco SA-Preferred Stock              | 3,409,096    | 0.19            | HKD 470,000   | China Yuhua Education Corp Ltd          | 425,465      | 0.02            |
| BRL 79,600   | Banco do Brasil SA                             | 509,690      | 0.03            | HKD 372,000   | Country Garden Services Holdings Co Ltd | 4,018,980    | 0.22            |
| BRL 546,700  | Banco Santander Brasil SA                      | 4,412,517    | 0.24            | HKD 942,500   | Dali Foods Group Co Ltd                 | 561,918      | 0.03            |
| BRL 679,872  | BB Seguridade Participacoes SA                 | 3,129,835    | 0.17            | USD 5,700   | Daqo New Energy Corp-ADR                | 370,614      | 0.02            |
| BRL 178,400  | Braskem SA-Preferred Stock                     | 2,117,186    | 0.12            | HKD 716,000   | Haitian International Holdings Ltd      | 2,401,772    | 0.13            |
| BRL 179,700  | BRF SA   | 978,746      | 0.05            | HKD 1,450,000   | Lee & Man Paper Manufacturing Ltd       | 1,103,485    | 0.06            |
| BRL 56,900   | Cia Brasileira de Distribuicao                 | 438,386      | 0.02            | HKD 351,000   | Li Ning Co Ltd                          | 4,284,760    | 0.24            |
| BRL 180,600  | Cia de Saneamento de Minas Gerais-COPASA       | 557,508      | 0.03            | USD 38,500  | Momo Inc-ADR                            | 589,435      | 0.03            |
| BRL 335,800  | Cia de Saneamento do Parana                    | 1,389,951    | 0.08            | USD 125,900   | Vipshop Holdings Ltd-ADR                | 2,528,072    | 0.14            |
| BRL 608,593  | Cia Energetica de Minas Gerais-Preferred Stock | 1,471,196    | 0.08            | USD 57,500  | Weibo Corp-ADR                          | 3,025,650    | 0.17            |
| BRL 1,602,000  | Cia Paranaense de Energia-Preferred Stock      | 1,893,213    | 0.10            | Total Cayman Islands  |   | 28,079,092   | 1.55            |
| BRL 432,400  | Cia Siderurgica Nacional SA                    | 3,790,722    | 0.21            | Chile   |   |              |                 |
| USD 76,350   | Cosan SA-ADR                                   | 1,452,177    | 0.08            | CLP 17,868  | Banco de Credito e Inversiones SA       | 760,772      | 0.04            |
| BRL 633,200  | Cosan SA Industria e Comercio                  | 3,023,501    | 0.17            | CLP 835,003   | Cencosud SA                             | 1,675,603    | 0.09            |
| BRL 208,200  | CPFL Energia SA                                | 1,116,546    | 0.06            | CLP 199,865   | Cia Cervecerias Unidas SA               | 2,031,315    | 0.11            |
| BRL 120,100  | Cyrela Brazil Realty SA Empee                  | 558,632      | 0.03            | CLP 4,735,799   | Colbun SA                               | 667,400      | 0.04            |
| BRL 165,600  | Duralex SA                                     | 785,452      | 0.04            | CLP 180,290   | Empresas COPEC SA                       | 1,790,247    | 0.10            |
| BRL 150,300  | EDP - Energias do Brasil SA                    | 529,570      | 0.03            | USD 142,661   | Enel Americas SA-ADR                    | 1,030,012    | 0.06            |
| BRL 325,400  | Enauta Participacoes SA                        | 1,167,921    | 0.07            | Total Chile   |   | 7,955,349    | 0.44            |
| BRL 80,000   | Energisa SA                                    | 742,948      | 0.04            | China   |   |              |                 |
| BRL 268,500  | Fleury SA                                      | 1,386,953    | 0.08            | HKD 2,499,000   | 3SBio Inc                               | 3,089,218    | 0.17            |
| BRL 93,100   | Gerdau SA-Preferred Stock                      | 549,377      | 0.03            | HKD 2,026,000   | Agile Group Holdings Ltd                | 2,624,511    | 0.14            |
| BRL 37,186   | Instituto Hermes Pardini SA                    | 155,626      | 0.01            | HKD 3,126,072   | Alibaba Group Holding Ltd               | 88,558,991   | 4.88            |
| USD 895,720  | Itau Unibanco Holding SA-ADR                   | 5,383,277    | 0.30            | HKD 716,000   | Angang Steel Co Ltd                     | 453,617      | 0.02            |
| BRL 1,161,126  | Itausa - Investimentos Itau SA-Preferred Stock | 2,580,100    | 0.14            | HKD 543,500   | Anhui Conch Cement Co Ltd               | 2,883,419    | 0.16            |
| BRL 44,427   | Jereissati Participacoes SA                    | 298,638      | 0.02            | CNY 185,984   | Anhui Conch Cement Co Ltd               | 1,181,678    | 0.06            |
| BRL 86,808   | Metalurgica Gerdau SA-Preferred Stock          | 239,257      | 0.01            | HKD 404,000   | ANTA Sports Products Ltd                | 9,509,738    | 0.52            |
| BRL 223,700  | Natura & Co Holding SA                         | 2,529,517    | 0.14            | USD 14,800  | Autohome Inc-ADR                        | 946,608      | 0.05            |
| USD 13,318   | Nexa Resources SA                              | 116,799      | 0.01            | USD 68,110  | Baidu Inc-ADR                           | 13,887,629   | 0.76            |
| BRL 174,800  | Notre Dame Intermedica Participacoes SA        | 2,958,591    | 0.16            | HKD 4,292,000   | BAIOO Family Interactive Ltd            | 900,862      | 0.05            |
| BRL 166,500  | Petrobras Distribuidora SA                     | 885,284      | 0.05            | CNY 470,200   | Bank of Chengdu Co Ltd                  | 919,899      | 0.05            |
| BRL 787,500  | Petroleo Brasileiro SA                         | 4,753,704    | 0.26            | HKD 8,631,215   | Bank of China Ltd                       | 3,100,896    | 0.17            |
| BRL 1,716,200  | Petroleo Brasileiro SA-Preferred Stock         | 10,065,619   | 0.55            | HKD 2,813,000   | Bank of Communications Co Ltd           | 1,890,825    | 0.10            |
| BRL 464,092  | Sao Martinho SA                                | 3,342,524    | 0.18            | CNY 1,816,950   | Bank of Jiangsu Co Ltd                  | 1,996,695    | 0.11            |
| BRL 56,900   | Sendas Distribuidora SA                        | 981,322      | 0.05            | CNY 2,306,656   | Baoshan Iron & Steel Co Ltd             | 2,727,637    | 0.15            |
| BRL 146,500  | SLC Agricola SA                                | 1,498,327    | 0.08            | CNY 43,900  | BGI Genomics Co Ltd                     | 805,860      | 0.04            |
| BRL 1  | Sul America SA                                 | 4            | 0.00            | USD 12,800  | Bilibili Inc                            | 1,559,552    | 0.09            |
| BRL 24,600   | Suzano SA                                      | 293,218      | 0.02            | CNY 487,100   | BOE Technology Group Co Ltd             | 470,450      | 0.03            |
| BRL 277,809  | TIM SA/Brazil                                  | 638,349      | 0.04            | HKD 148,000   | BYD Co Ltd                              | 4,425,221    | 0.24            |
|  |  |              |                 | HKD 687,500   | BYD Electronic International Co Ltd     | 4,514,960    | 0.25            |



## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description   | Market Value | % of Net Assets | Quantity   | Description                                   | Market Value | % of Net Assets |
|--|---|--------------|-----------------|--|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |              |                 |
| Common and Preferred Stocks - 99.49% (continued)   |   |              |                 | Common and Preferred Stocks - 99.49% (continued)   |   |              |                 |
| China (continued)  |   |              |                 | China (continued)  |   |              |                 |
| CNY 103,151  | C&S Paper Co Ltd                                    | 439,851      | 0.02            | CNY 21,450   | G-bits Network Technology Xiamen Co Ltd       | 1,759,598    | 0.10            |
| USD 43,900   | Cango Inc/KY-ADR                                    | 245,401      | 0.01            | HKD 1,847,987  | Geely Automobile Holdings Ltd                 | 5,818,202    | 0.32            |
| CNY 18,400   | Changzhou Xingyu Automotive Lighting Systems Co Ltd | 642,833      | 0.04            | HKD 1,512,000  | Great Wall Motor Co Ltd                       | 4,886,934    | 0.27            |
| HKD 149,462  | Chaowei Power Holdings Ltd                          | 46,768       | 0.00            | USD 3,577  | GSX Techedu Inc                               | 52,832       | 0.00            |
| HKD 3,331,000  | China CITIC Bank Corp Ltd                           | 1,578,460    | 0.09            | CNY 33,500   | Guangzhou Kingmed Diagnostics Group Co Ltd    | 828,420      | 0.05            |
| HKD 18,016,430   | China Construction Bank Corp                        | 14,174,931   | 0.78            | HKD 126,000  | Haidilao International Holding Ltd            | 663,598      | 0.04            |
| CNY 505,800  | China Construction Bank Corp                        | 520,608      | 0.03            | CNY 121,000  | Haier Smart Home Co Ltd                       | 485,247      | 0.03            |
| HKD 2,023,000  | China Datang Corp Renewable Power Co Ltd            | 580,914      | 0.03            | CNY 54,100   | Hangzhou Tigermed Consulting Co Ltd           | 1,618,600    | 0.09            |
| HKD 981,000  | China Feihe Ltd                                     | 2,117,162    | 0.12            | HKD 535,500  | Hengan International Group Co Ltd             | 3,585,699    | 0.20            |
| HKD 3,436,000  | China Galaxy Securities Co Ltd                      | 2,048,543    | 0.11            | CNY 397,033  | Hengli Petrochemical Co Ltd                   | 1,612,504    | 0.09            |
| HKD 225,600  | China International Marine Containers Group Co Ltd  | 498,503      | 0.03            | CNY 50,300   | Huadong Medicine Co Ltd                       | 358,204      | 0.02            |
| CNY 138,800  | China International Marine Containers Group Co Ltd  | 390,565      | 0.02            | CNY 65,900   | Hualan Biological Engineering Inc             | 374,132      | 0.02            |
| CNY 11,500   | China International Travel Service Corp Ltd         | 534,163      | 0.03            | CNY 385,576  | Huaxin Cement Co Ltd                          | 1,048,557    | 0.06            |
| HKD 1,651,000  | China Lesso Group Holdings Ltd                      | 4,073,367    | 0.22            | CNY 129,183  | Huayu Automotive Systems Co Ltd               | 525,262      | 0.03            |
| HKD 529,565  | China Life Insurance Co Ltd                         | 1,050,149    | 0.06            | CNY 2,062,070  | Hunan Valin Steel Co Ltd                      | 2,106,482    | 0.12            |
| HKD 1,226,000  | China Maple Leaf Educational Systems Ltd            | 331,528      | 0.02            | HKD 15,795,503   | Industrial & Commercial Bank of China Ltd     | 9,274,901    | 0.51            |
| HKD 1,549,000  | China Medical System Holdings Ltd                   | 4,079,019    | 0.22            | CNY 749,598  | Industrial Bank Co Ltd                        | 2,384,243    | 0.13            |
| HKD 51,000   | China Mengniu Dairy Co Ltd                          | 308,331      | 0.02            | CNY 17,100   | Industrial Securities Co Ltd                  | 25,567       | 0.00            |
| HKD 1,238,656  | China Merchants Bank Co Ltd                         | 10,566,900   | 0.58            | HKD 793,000  | Inke Ltd                                      | 224,650      | 0.01            |
| CNY 347,000  | China Merchants Bank Co Ltd                         | 2,910,442    | 0.16            | CNY 691,000  | Inner Mongolia Eerduosi Resources Co Ltd      | 1,913,369    | 0.11            |
| HKD 1,830,000  | China Molybdenum Co Ltd                             | 1,086,333    | 0.06            | CNY 33,100   | Intco Medical Technology Co Ltd               | 639,371      | 0.04            |
| HKD 1,054,250  | China National Building Material Co Ltd             | 1,238,082    | 0.07            | CNY 29,057   | Jafron Biomedical Co Ltd                      | 388,395      | 0.02            |
| HKD 1,741,000  | China New Higher Education Group Ltd                | 1,192,673    | 0.07            | HKD 95,500   | JD Health International Inc                   | 1,368,704    | 0.08            |
| HKD 160,271  | China Shineway Pharmaceutical Group Ltd             | 164,278      | 0.01            | USD 160,507  | JD.com Inc-ADR                                | 12,810,064   | 0.71            |
| HKD 982,600  | China Vanke Co Ltd                                  | 3,074,638    | 0.17            | HKD 1,889,369  | Jiangsu Expressway Co Ltd                     | 2,138,536    | 0.12            |
| CNY 1,051,199  | China Yangtze Power Co Ltd                          | 3,358,188    | 0.18            | CNY 22,053   | Jiangsu Hengli Hydraulic Co Ltd               | 293,273      | 0.02            |
| HKD 842,000  | China Yongda Automobiles Services Holdings Ltd      | 1,507,086    | 0.08            | CNY 9,300  | JiuGui Liquor Co Ltd                          | 367,921      | 0.02            |
| CNY 74,400   | Chongqing Brewery Co Ltd                            | 2,279,496    | 0.13            | HKD 413,000  | Jiumaojiu International Holdings Ltd          | 1,688,514    | 0.09            |
| CNY 64,600   | Chongqing Zhifei Biological Products Co Ltd         | 1,867,054    | 0.10            | CNY 571,792  | Joincare Pharmaceutical Group Industry Co Ltd | 1,215,119    | 0.07            |
| CNY 31,000   | Contemporary Amperex Technology Co Ltd              | 2,566,040    | 0.14            | CNY 493,470  | Jointown Pharmaceutical Group Co Ltd          | 1,173,937    | 0.06            |
| HKD 983,500  | COSCO SHIPPING Holdings Co Ltd                      | 2,477,161    | 0.14            | USD 26,930   | JOYY Inc-ADR                                  | 1,776,572    | 0.10            |
| CNY 111,900  | COSCO SHIPPING Holdings Co Ltd                      | 528,944      | 0.03            | USD 25,700   | KE Holdings Inc                               | 1,225,376    | 0.07            |
| HKD 1,337,764  | Country Garden Holdings Co Ltd                      | 1,498,683    | 0.08            | CNY 618,782  | Kingfa Sci & Tech Co Ltd                      | 1,997,847    | 0.11            |
| HKD 3,452,320  | CSPC Pharmaceutical Group Ltd                       | 4,996,758    | 0.27            | HKD 295,000  | Kingsoft Corp Ltd                             | 1,768,287    | 0.10            |
| CNY 117,907  | Da An Gene Co Ltd of Sun Yat-Sen University         | 387,618      | 0.02            | CNY 10,841   | Kweichow Moutai Co Ltd                        | 3,451,045    | 0.19            |
| HKD 209,000  | ENN Energy Holdings Ltd                             | 3,977,697    | 0.22            | HKD 4,460,000  | Lenovo Group Ltd                              | 5,128,582    | 0.28            |
| HKD 280,000  | Ever Sunshine Lifestyle Services Group Ltd          | 695,146      | 0.04            | USD 38,000   | Li Auto Inc                                   | 1,327,720    | 0.07            |
| HKD 2,315,995  | Fosun International Ltd                             | 3,334,191    | 0.18            | HKD 176,500  | Livzon Pharmaceutical Group Inc               | 869,335      | 0.05            |
|  |   |              |                 | HKD 762,000  | Logan Property Holdings Co Ltd                | 1,140,177    | 0.06            |
|  |   |              |                 | HKD 518,500  | Longfor Group Holdings Ltd                    | 2,904,350    | 0.16            |
|  |   |              |                 | HKD 919,000  | Lonking Holdings Ltd                          | 297,030      | 0.02            |
|  |   |              |                 | CNY 340,186  | Luxi Chemical Group Co Ltd                    | 986,199      | 0.05            |
|  |   |              |                 | CNY 81,416   | Luzhou Laojiao Co Ltd                         | 2,973,183    | 0.16            |
|  |   |              |                 | HKD 2,226,000  | Maanshan Iron & Steel Co Ltd                  | 965,975      | 0.05            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description   | Market Value | % of Net Assets | Quantity   | Description  | Market Value       | % of Net Assets |
|--|---|--------------|-----------------|--|--|--------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |                    |                 |
| Common and Preferred Stocks - 99.49% (continued)   |   |              |                 | Common and Preferred Stocks - 99.49% (continued)   |  |                    |                 |
| China (continued)  |   |              |                 | China (continued)  |  |                    |                 |
| CNY 1,749,800  | Maanshan Iron & Steel Co Ltd                              | 1,161,866    | 0.06            | CNY 3,088,800  | Sinotrans Ltd  | 2,414,302          | 0.13            |
| CNY 12,795   | Mango Excellent Media Co Ltd                              | 135,855      | 0.01            | USD 40,200   | Sohu.com Ltd   | 747,720            | 0.04            |
| HKD 786,400  | Meituan Dianping  | 32,444,943   | 1.79            | HKD 124,100  | Sunny Optical Technology Group Co Ltd                                | 3,921,546          | 0.22            |
| CNY 63,280   | Muyuan Foodstuff Co Ltd                                   | 595,694      | 0.03            | CNY 5,877,456  | TangShan Port Group Co Ltd   | 2,192,385          | 0.12            |
| CNY 142,080  | NARI Technology Co Ltd                                    | 511,069      | 0.03            | CNY 646,600  | TCL Corp   | 765,610            | 0.04            |
| USD 107,010  | NetEase Inc-ADR   | 12,332,903   | 0.68            | HKD 1,237,100  | Tencent Holdings Ltd   | 93,031,207         | 5.12            |
| USD 145,000  | New Oriental Education & Technology Group Inc-ADR         | 1,187,550    | 0.07            | USD 16,400   | Tencent Music Entertainment Group-ADR                                | 253,872            | 0.01            |
| USD 248,100  | NIO Inc-ADR   | 13,198,920   | 0.73            | CNY 9,200  | Thunder Software Technology Co Ltd                                   | 223,647            | 0.01            |
| USD 10,500   | Noah Holdings Ltd-ADR                                     | 495,600      | 0.03            | HKD 1,055,000  | Tianli Education International Holdings Ltd                          | 400,761            | 0.02            |
| HKD 1,746,000  | People's Insurance Co Group of China Ltd                  | 582,311      | 0.03            | HKD 891,000  | Tianneng Power International Ltd                                     | 1,558,075          | 0.09            |
| HKD 181,200  | Pharmaron Beijing Co Ltd                                  | 4,829,916    | 0.27            | HKD 1,438,000  | Tingyi Cayman Islands Holding Corp                                   | 2,870,130          | 0.16            |
| HKD 1,077,846  | PICC Property & Casualty Co Ltd                           | 943,793      | 0.05            | HKD 719,600  | Tongcheng-Elong Holdings Ltd   | 1,801,351          | 0.10            |
| USD 81,350   | Pinduoduo Inc-ADR   | 10,333,077   | 0.57            | HKD 116,000  | Topsports International Holdings Ltd                                 | 190,001            | 0.01            |
| CNY 492,800  | Ping An Bank Co Ltd                                       | 1,725,336    | 0.09            | USD 58,700   | Trip.com Group Ltd-ADR   | 2,081,502          | 0.11            |
| HKD 1,382,000  | Ping An Insurance Group Co of China Ltd                   | 13,533,754   | 0.75            | HKD 154,000  | Tsingtao Brewery Co Ltd  | 1,657,822          | 0.09            |
| HKD 963,000  | Powerlong Real Estate Holdings Ltd                        | 827,110      | 0.05            | HKD 1,336,000  | Uni-President China Holdings Ltd                                     | 1,474,342          | 0.08            |
| HKD 639,000  | Q Technology Group Co Ltd                                 | 1,309,951    | 0.07            | CNY 148,900  | Wanhua Chemical Group Co Ltd   | 2,507,920          | 0.14            |
| CNY 118,800  | Sany Heavy Industry Co Ltd                                | 534,530      | 0.03            | HKD 4,899,000  | Want Want China Holdings Ltd   | 3,469,614          | 0.19            |
| CNY 44,600   | Seazen Holdings Co Ltd                                    | 287,170      | 0.02            | HKD 1,295,000  | Weichai Power Co Ltd   | 2,878,204          | 0.16            |
| CNY 110,200  | Shandong Buchang Pharmaceuticals Co Ltd                   | 383,602      | 0.02            | CNY 424,372  | Weichai Power Co Ltd   | 1,173,766          | 0.06            |
| HKD 1,075,500  | Shandong Chenming Paper Holdings Ltd                      | 670,296      | 0.04            | CNY 400,188  | Weifu High-Technology Group Co Ltd                                   | 1,290,220          | 0.07            |
| CNY 637,200  | Shandong Chenming Paper Holdings Ltd                      | 802,806      | 0.04            | CNY 220,877  | Wuhu Sanqi Interactive Entertainment Network Technology Group Co Ltd | 821,171            | 0.05            |
| CNY 62,830   | Shandong Hualu Hengsheng Chemical Co Ltd                  | 300,980      | 0.02            | CNY 104,698  | Wuliangye Yibin Co Ltd   | 4,827,304          | 0.27            |
| CNY 28,900   | Shandong Sinocera Functional Material Co Ltd              | 218,063      | 0.01            | HKD 148,800  | WuXi AppTec Co Ltd   | 3,473,855          | 0.19            |
| HKD 96,000   | Shandong Weigao Group Medical Polymer Co Ltd              | 223,996      | 0.01            | HKD 464,500  | Wuxi Biologics Cayman Inc  | 8,511,412          | 0.47            |
| CNY 28,420   | Shanghai Bairun Investment Holdings Group Co Ltd          | 416,962      | 0.02            | HKD 50,400   | XD Inc   | 444,562            | 0.02            |
| CNY 89,310   | Shanghai Baosight Software Co Ltd                         | 703,604      | 0.04            | HKD 2,047,800  | Xiaomi Corp  | 7,119,710          | 0.39            |
| HKD 495,000  | Shanghai Fosun Pharmaceutical Group Co Ltd                | 3,996,536    | 0.22            | USD 18,000   | XPeng Inc  | 799,560            | 0.04            |
| CNY 41,600   | Shanghai Jahwa United Co Ltd                              | 387,228      | 0.02            | HKD 1,784,000  | Yadea Group Holdings Ltd   | 3,836,386          | 0.21            |
| CNY 614,673  | Shanghai Lujiazui Finance & Trade Zone Development Co Ltd | 1,267,240    | 0.07            | SGD 1,138,400  | Yangzijiang Shipbuilding Holdings Ltd                                | 1,194,126          | 0.07            |
| HKD 596,100  | Shanghai Pharmaceuticals Holding Co Ltd                   | 1,301,835    | 0.07            | USD 11,100   | Zai Lab Ltd  | 1,964,589          | 0.11            |
| CNY 82,600   | Shanghai Yuyuan Tourist Mart Group Co Ltd                 | 148,175      | 0.01            | CNY 108,176  | Zhejiang Chint Electrics Co Ltd                                      | 558,892            | 0.03            |
| CNY 19,600   | Shanxi Xinghuacun Fen Wine Factory Co Ltd                 | 1,359,078    | 0.07            | HKD 1,110,000  | Zhejiang Expressway Co Ltd   | 987,670            | 0.05            |
| CNY 35,730   | Shenzhen Mindray Bio-Medical Electronics Co Ltd           | 2,654,788    | 0.15            | CNY 542,616  | Zhejiang Semir Garment Co Ltd  | 1,003,624          | 0.06            |
| HKD 48,600   | Shenzhou International Group Holdings Ltd                 | 1,227,227    | 0.07            | CNY 75,708   | Zhejiang Weixing New Building Materials Co Ltd                       | 242,210            | 0.01            |
| HKD 1,219,588  | Sinopharm Group Co Ltd                                    | 3,627,740    | 0.20            | HKD 560,000  | Zhongsheng Group Holdings Ltd  | 4,658,344          | 0.26            |
| HKD 1,740,000  | Sinotrans Ltd   | 723,707      | 0.04            | <b>Total China</b>   |  | <b>602,991,906</b> | <b>33.20</b>    |
|  |   |              |                 | Colombia   |  |                    |                 |
|  |   |              |                 | COP 4,006,912  | Ecopetrol SA   | 2,920,947          | 0.16            |
|  |   |              |                 | COP 95,066   | Interconexion Electrica SA ESP                                       | 563,929            | 0.03            |
|  |   |              |                 | <b>Total Colombia</b>  |  | <b>3,484,876</b>   | <b>0.19</b>     |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description  | Market Value | % of Net Assets | Quantity   | Description                           | Market Value | % of Net Assets |
|--|--|--------------|-----------------|--|---------------------------------------|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |                                       |              |                 |
| Common and Preferred Stocks - 99.49% (continued)   |  |              |                 | Common and Preferred Stocks - 99.49% (continued)   |                                       |              |                 |
| Cyprus   |  |              |                 | India (continued)  |                                       |              |                 |
| USD 8,879  | TCS Group Holding PLC–GDR                            | 776,912      | 0.04            | INR 42,321   | Apollo Hospitals Enterprise Ltd       | 2,061,021    | 0.11            |
| Total Cyprus   |  | 776,912      | 0.04            | INR 319,146  | Apollo Tyres Ltd                      | 966,068      | 0.05            |
| Czech Republic   |  |              |                 | INR 24,268   | Aurobindo Pharma Ltd                  | 315,128      | 0.02            |
| CZK 32,345   | Komerční banka A/S                                   | 1,138,392    | 0.06            | INR 138,963  | Axis Bank Ltd                         | 1,398,978    | 0.08            |
| CZK 584,125  | Moneta Money Bank AS                                 | 2,218,793    | 0.12            | INR 16,634   | Bajaj Finance Ltd                     | 1,346,262    | 0.07            |
| CZK 25,410   | O2 Czech Republic AS                                 | 311,887      | 0.02            | INR 22,351   | Bajaj Finserv Ltd                     | 3,641,186    | 0.20            |
| Total Czech Republic   |  | 3,669,072    | 0.20            | INR 74,775   | Balkrishna Industries Ltd             | 2,252,606    | 0.12            |
| Greece   |  |              |                 | INR 656,804  | Bharat Electronics Ltd                | 1,572,866    | 0.09            |
| EUR 170,007  | Hellenic Telecommunications Organization SA          | 2,852,801    | 0.16            | INR 31,925   | Bharti Airtel Ltd                     | 225,769      | 0.01            |
| EUR 30,940   | Mytilineos SA  | 562,852      | 0.03            | INR 296,390  | Bharti Infratel Ltd                   | 951,614      | 0.05            |
| EUR 43,227   | OPAP SA  | 651,552      | 0.03            | INR 40,020   | Biocon Ltd                            | 217,760      | 0.01            |
| Total Greece   |  | 4,067,205    | 0.22            | INR 96,083   | Birlasoft Ltd                         | 516,545      | 0.03            |
| Hong Kong  |  |              |                 | INR 26,556   | Bombay Burmah Trading Co              | 472,831      | 0.03            |
| HKD 234,000  | Alibaba Health Information Technology Ltd            | 518,872      | 0.03            | INR 111,137  | Cadila Healthcare Ltd                 | 964,692      | 0.05            |
| HKD 4,008,000  | Brilliance China Automotive Holdings Ltd             | 2,825,679    | 0.16            | INR 289,617  | Chambal Fertilizers and Chemicals Ltd | 1,194,626    | 0.07            |
| HKD 754,000  | China Everbright Ltd                                 | 887,419      | 0.05            | INR 29,256   | Cyient Ltd Foreign                    | 338,335      | 0.02            |
| HKD 1,183,000  | China High Speed Transmission Equipment Group Co Ltd | 751,005      | 0.04            | INR 29,354   | Dalmia Bharat Ltd                     | 746,843      | 0.04            |
| HKD 248,840  | China Overseas Land & Investment Ltd                 | 565,236      | 0.03            | INR 46,255   | DCM Shriram Ltd                       | 567,531      | 0.03            |
| HKD 144,000  | China Resources Beer Holdings Co Ltd                 | 1,293,355    | 0.07            | INR 75,639   | Divi's Laboratories Ltd               | 4,485,882    | 0.25            |
| HKD 1,748,000  | China Traditional Chinese Medicine Holdings Co Ltd   | 1,197,468    | 0.07            | INR 37,200   | Dr Reddy's Laboratories Ltd           | 2,714,079    | 0.15            |
| HKD 1,010,000  | CITIC Ltd  | 1,088,574    | 0.06            | INR 326,211  | Engineers India Ltd                   | 349,339      | 0.02            |
| HKD 2,773,341  | Far East Horizon Ltd                                 | 2,899,815    | 0.16            | INR 588,172  | Firstsource Solutions Ltd             | 1,479,332    | 0.08            |
| HKD 386,000  | Jiayuan International Group Ltd                      | 164,026      | 0.01            | INR 2,023,316  | GAIL India Ltd                        | 4,073,580    | 0.22            |
| HKD 172,500  | Kingboard Holdings Ltd                               | 957,365      | 0.05            | INR 409,136  | Glenmark Pharmaceuticals Ltd          | 3,591,843    | 0.20            |
| HKD 1,828,000  | Kingboard Laminates Holdings Ltd                     | 4,100,486    | 0.23            | INR 18,576   | Grasim Industries Ltd                 | 374,556      | 0.02            |
| HKD 3,718,000  | Kunlun Energy Co Ltd                                 | 3,427,941    | 0.19            | INR 87,117   | Gujarat State Petronet Ltd            | 390,755      | 0.02            |
| HKD 1,445,710  | Nine Dragons Paper Holdings Ltd                      | 1,854,178    | 0.10            | INR 458,083  | HCL Technologies Ltd                  | 6,061,141    | 0.33            |
| HKD 1,263,500  | Sinotruk Hong Kong Ltd                               | 2,707,320    | 0.15            | INR 8,829  | HDFC Bank Ltd                         | 177,922      | 0.01            |
| HKD 1,066,000  | SITC International Holdings Co Ltd                   | 4,454,335    | 0.25            | INR 73,448   | Hero MotoCorp Ltd                     | 2,868,158    | 0.16            |
| HKD 844,000  | Sun Art Retail Group Ltd                             | 628,176      | 0.03            | INR 989,575  | Hindalco Industries Ltd               | 4,953,200    | 0.27            |
| HKD 932,000  | United Laboratories International Holdings Ltd       | 764,480      | 0.04            | INR 913,409  | Hindustan Petroleum Corp Ltd          | 3,603,007    | 0.20            |
| HKD 489,000  | Vinda International Holdings Ltd                     | 1,504,935    | 0.08            | INR 67,558   | Hindustan Unilever Ltd                | 2,246,147    | 0.12            |
| HKD 1,596,800  | Yuexiu Property Co Ltd                               | 1,681,957    | 0.09            | INR 424,717  | Hindustan Zinc Ltd                    | 1,938,739    | 0.11            |
| Total Hong Kong  |  | 34,272,622   | 1.89            | INR 255,826  | Housing Development Finance Corp Ltd  | 8,519,216    | 0.47            |
| Hungary  |  |              |                 | INR 836,821  | ICICI Bank Ltd                        | 7,102,790    | 0.39            |
| HUF 171,501  | Magyar Telekom Telecommunications PLC                | 247,399      | 0.01            | INR 27,381   | ICICI Securities Ltd                  | 236,107      | 0.01            |
| HUF 16,068   | OTP Bank Nyrt  | 866,089      | 0.05            | USD 888,058  | Infosys Ltd–ADR                       | 18,817,949   | 1.04            |
| HUF 42,651   | Richter Gedeon Nyrt                                  | 1,136,868    | 0.06            | INR 56,081   | Ipca Laboratories Ltd                 | 1,528,892    | 0.08            |
| Total Hungary  |  | 2,250,356    | 0.12            | INR 28,948   | JK Lakshmi Cement Ltd                 | 224,889      | 0.01            |
| India  |  |              |                 | INR 553,908  | JSW Steel Ltd                         | 5,096,431    | 0.28            |
| INR 17,851   | Adani Gas Ltd  | 244,926      | 0.01            | INR 60,370   | Kaveri Seed Co Ltd                    | 592,979      | 0.03            |
| INR 56,204   | Aegis Logistics Ltd                                  | 259,999      | 0.01            | INR 7,853  | Kotak Mahindra Bank Ltd               | 180,224      | 0.01            |
| INR 637,611  | Ambuja Cements Ltd                                   | 2,922,134    | 0.16            | INR 572,118  | LIC Housing Finance Ltd               | 3,617,590    | 0.20            |
|  |  |              |                 | INR 24,042   | Mahanagar Gas Ltd                     | 367,600      | 0.02            |
|  |  |              |                 | INR 249,558  | Manappuram Finance Ltd                | 566,567      | 0.03            |
|  |  |              |                 | INR 97,939   | Marico Ltd                            | 699,395      | 0.04            |
|  |  |              |                 | INR 140,757  | Muthoot Finance Ltd                   | 2,805,766    | 0.16            |
|  |  |              |                 | INR 429,943  | National Aluminium Co Ltd             | 453,196      | 0.03            |
|  |  |              |                 | INR 490,976  | NCC Ltd/India                         | 573,675      | 0.03            |
|  |  |              |                 | INR 3,554,485  | NHPC Ltd                              | 1,252,893    | 0.07            |
|  |  |              |                 | INR 1,400,627  | NMDC Ltd                              | 3,469,063    | 0.19            |

## Schedule of Investments (continued) as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description                                 | Market Value       | % of Net Assets | Quantity   | Description                                 | Market Value | % of Net Assets |
|--|---|--------------------|-----------------|--|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |                    |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |              |                 |
| Common and Preferred Stocks - 99.49% (continued)   |   |                    |                 | Common and Preferred Stocks - 99.49% (continued)   |   |              |                 |
| India (continued)  |   |                    |                 | Korea (continued)  |   |              |                 |
| INR 80,164   | Oil India Ltd                               | 169,538            | 0.01            | KRW 12,735   | Fila Korea Ltd                              | 658,151      | 0.04            |
| INR 429,084  | Petronet LNG Ltd                            | 1,303,473          | 0.07            | KRW 6,988  | Green Cross Corp                            | 2,038,412    | 0.11            |
| INR 9,677  | Piramal Enterprises Ltd                     | 312,227            | 0.02            | KRW 34,529   | GS Engineering & Construction Corp          | 1,315,361    | 0.07            |
| INR 1,567,375  | Power Grid Corp of India Ltd                | 4,900,551          | 0.27            | KRW 14,814   | GS Home Shopping Inc                        | 2,037,640    | 0.11            |
| INR 1,545,336  | REC Ltd                                     | 3,088,385          | 0.17            | KRW 149,670  | Hana Financial Group Inc                    | 6,120,236    | 0.34            |
| INR 302,684  | Reliance Industries Ltd                     | 8,594,914          | 0.47            | KRW 46,958   | Hankook Tire Co Ltd                         | 2,155,777    | 0.12            |
| USD 96,601   | Reliance Industries Ltd-GDR                 | 5,467,617          | 0.30            | KRW 3,220  | Hyosung TNC Co Ltd                          | 2,573,369    | 0.14            |
| INR 80,452   | Shriram Transport Finance Co Ltd            | 1,453,234          | 0.08            | KRW 22,223   | Hyundai Glovis Co Ltd                       | 4,124,324    | 0.23            |
| INR 100,943  | Sonata Software Ltd                         | 1,014,183          | 0.06            | KRW 14,306   | Hyundai Home Shopping Network Corp          | 1,148,393    | 0.06            |
| INR 889,578  | State Bank of India                         | 5,016,966          | 0.28            | KRW 7,283  | Hyundai Mobis Co Ltd                        | 1,888,413    | 0.10            |
| INR 51,282   | Sun Pharmaceutical Industries Ltd           | 466,009            | 0.03            | KRW 28,191   | Hyundai Motor Co                            | 5,995,422    | 0.33            |
| INR 131,412  | Sun TV Network Ltd                          | 936,573            | 0.05            | KRW 54,777   | Kakao Corp                                  | 7,928,474    | 0.44            |
| INR 219,362  | Tata Chemicals Ltd                          | 2,136,072          | 0.12            | KRW 144,933  | KB Financial Group Inc                      | 7,181,336    | 0.39            |
| INR 365,601  | Tata Steel Ltd                              | 5,738,062          | 0.32            | KRW 98,165   | Kia Motors Corp                             | 7,810,313    | 0.43            |
| INR 277,752  | Tech Mahindra Ltd                           | 4,093,414          | 0.23            | KRW 22,579   | Korea Investment Holdings Co Ltd            | 2,065,122    | 0.11            |
| INR 15,507   | Torrent Pharmaceuticals Ltd                 | 605,343            | 0.03            | KRW 3,315  | Korea Petrochemical Ind Co Ltd              | 700,591      | 0.04            |
| INR 345,174  | Torrent Power Ltd                           | 2,136,614          | 0.12            | KRW 225,559  | Korea Real Estate Investment & Trust Co Ltd | 472,689      | 0.03            |
| INR 429,467  | UPL Ltd                                     | 4,580,962          | 0.25            | KRW 20,415   | Kumho Petrochemical Co Ltd                  | 3,970,062    | 0.22            |
| INR 746,125  | Welspun India Ltd                           | 967,664            | 0.05            | KRW 5,995  | LG Chem Ltd                                 | 4,524,930    | 0.25            |
| INR 786,904  | Wipro Ltd                                   | 5,776,593          | 0.32            | KRW 11,078   | LG Corp                                     | 1,008,298    | 0.05            |
| <b>Total India</b>   |   | <b>177,349,016</b> | <b>9.76</b>     | KRW 47,018   | LG Electronics Inc                          | 6,826,305    | 0.38            |
| Indonesia  |   |                    |                 | KRW 648  | LG Household & Health Care Ltd              | 1,013,876    | 0.05            |
| IDR 7,027,700  | AKR Corporindo Tbk PT                       | 1,526,707          | 0.08            | KRW 21,771   | LG Innotek Co Ltd                           | 4,311,089    | 0.24            |
| IDR 6,196,200  | Astra International Tbk PT                  | 2,110,981          | 0.12            | KRW 5,372  | LX Holdings Co Ltd                          | 53,665       | 0.00            |
| IDR 997,900  | Bank Central Asia Tbk PT                    | 2,073,223          | 0.11            | KRW 259,911  | Mirae Asset Daewoo Co Ltd                   | 2,176,407    | 0.12            |
| IDR 10,270,200   | Bank Mandiri Persero Tbk PT                 | 4,178,909          | 0.23            | KRW 15,996   | NAVER Corp                                  | 5,930,231    | 0.33            |
| IDR 5,897,300  | Bank Negara Indonesia Persero Tbk PT        | 1,883,069          | 0.10            | KRW 290,910  | NH Investment & Securities Co Ltd           | 3,332,362    | 0.18            |
| IDR 18,353,695   | Bank Rakyat Indonesia Persero Tbk PT        | 4,987,142          | 0.28            | KRW 12,383   | Osstem Implant Co Ltd                       | 1,250,231    | 0.07            |
| IDR 583,300  | Charoen Pokphand Indonesia Tbk PT           | 251,422            | 0.01            | KRW 12,537   | Samjin Pharmaceutical Co Ltd                | 307,817      | 0.02            |
| IDR 784,700  | Indah Kiat Pulp & Paper Corp Tbk PT         | 403,174            | 0.02            | KRW 13,785   | Samsung C&T Corp                            | 1,670,872    | 0.09            |
| IDR 4,757,600  | Indofood Sukses Makmur Tbk PT               | 2,026,081          | 0.11            | KRW 30,779   | Samsung Electro-Mechanics Co Ltd            | 4,837,618    | 0.27            |
| IDR 8,469,400  | Japfa Comfeed Indonesia Tbk PT              | 1,010,487          | 0.06            | KRW 1,049,081  | Samsung Electronics Co Ltd                  | 75,177,229   | 4.14            |
| USD 91,526   | Telekomunikasi Indonesia Persero Tbk PT-ADR | 1,983,369          | 0.11            | KRW 168,955  | Samsung Electronics Co Ltd-Preferred Stock  | 11,057,127   | 0.61            |
| <b>Total Indonesia</b>   |   | <b>22,434,564</b>  | <b>1.23</b>     | KRW 102,978  | Samsung Engineering Co Ltd                  | 2,185,476    | 0.12            |
| Korea  |   |                    |                 | KRW 13,699   | Samsung Fire & Marine Insurance Co Ltd      | 2,682,262    | 0.15            |
| KRW 10,802   | Celltrion Inc                               | 2,575,445          | 0.14            | KRW 19,965   | Samsung Life Insurance Co Ltd               | 1,414,738    | 0.08            |
| KRW 111,026  | Cheil Worldwide Inc                         | 2,479,513          | 0.14            | KRW 5,423  | Samsung SDI Co Ltd                          | 3,361,234    | 0.18            |
| KRW 7,012  | Chong Kun Dang Pharmaceutical Corp          | 853,034            | 0.05            | KRW 58,476   | Samsung Securities Co Ltd                   | 2,334,055    | 0.13            |
| KRW 8,892  | CJ CheilJedang Corp                         | 3,640,023          | 0.20            | KRW 2,361  | SFA Engineering Corp                        | 90,780       | 0.00            |
| KRW 6,189  | CJ ENM Co Ltd                               | 1,004,067          | 0.05            | KRW 122,955  | Shinhan Financial Group Co Ltd              | 4,432,778    | 0.24            |
| KRW 54,218   | Daewoo Engineering & Construction Co Ltd    | 382,749            | 0.02            | KRW 14,688   | Silicon Works Co Ltd                        | 1,585,988    | 0.09            |
| KRW 100,837  | Daishin Securities Co Ltd                   | 1,768,442          | 0.10            | KRW 3,288  | SK Discovery Co Ltd                         | 154,451      | 0.01            |
| KRW 54,492   | DB HiTek Co Ltd                             | 3,019,403          | 0.17            | KRW 9,112  | SK Gas Ltd                                  | 991,182      | 0.05            |
| KRW 56,909   | DB Insurance Co Ltd                         | 2,769,270          | 0.15            | KRW 88,353   | SK Hynix Inc                                | 10,003,115   | 0.55            |
| KRW 6,260  | DoubleUGames Co Ltd                         | 331,302            | 0.02            | KRW 2,056  | SK Innovation Co Ltd                        | 539,491      | 0.03            |
| KRW 26,418   | E-MART Inc                                  | 3,753,390          | 0.21            | KRW 20,906   | SK Telecom Co Ltd                           | 5,940,523    | 0.33            |
|  |   |                    |                 | KRW 4,843  | S-Oil Corp                                  | 440,801      | 0.02            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description                            | Market Value       | % of Net Assets | Quantity   | Description   | Market Value      | % of Net Assets |
|--|--|--------------------|-----------------|--|---|-------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |                    |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |                   |                 |
| Common and Preferred Stocks - 99.49% (continued)   |  |                    |                 | Common and Preferred Stocks - 99.49% (continued)   |   |                   |                 |
| Korea (continued)  |  |                    |                 | Mexico (continued)   |   |                   |                 |
| KRW 10,998   | Unid Co Ltd                            | 757,843            | 0.04            | MXN 181,326  | Grupo Comercial Chedraui SA de CV                     | 290,606           | 0.02            |
| KRW 9,559  | Woongjin Coway Co Ltd                  | 668,022            | 0.04            | MXN 1,014,155  | Grupo Financiero Banorte SAB de CV                    | 6,558,479         | 0.36            |
| <b>Total Korea</b>   |  | <b>243,821,519</b> | <b>13.42</b>    | MXN 140,000  | Grupo Herdez SAB de CV                                | 319,299           | 0.02            |
| Kuwait   |  |                    |                 | MXN 105,182  | Industrias Bachoco SAB de CV                          | 397,632           | 0.02            |
| KWD 336,802  | Agility Public Warehousing Co KSC      | 1,026,167          | 0.06            | MXN 795,887  | Kimberly-Clark de Mexico SAB de CV                    | 1,413,853         | 0.08            |
| KWD 143,820  | Boubyan Bank KSCP                      | 349,407            | 0.02            | MXN 292,220  | Macquarie Mexico Real Estate Management SA de CV REIT | 361,046           | 0.02            |
| KWD 36,795   | Humansoft Holdings Co KSC              | 458,564            | 0.02            | MXN 1,494,500  | Orbia Advance Corp SAB de CV                          | 3,913,675         | 0.22            |
| KWD 703,930  | Kuwait Finance House KSCP              | 1,773,259          | 0.10            | <b>Total Mexico</b>  |   | <b>30,102,462</b> | <b>1.66</b>     |
| KWD 103,699  | Mabane Co KPSC                         | 246,771            | 0.01            | Monaco   |   |                   |                 |
| KWD 413,980  | Mobile Telecommunications Co KSCP      | 809,274            | 0.04            | USD 81,700   | Costamare Inc   | 964,877           | 0.05            |
| KWD 174,815  | National Bank of Kuwait SAKP           | 492,592            | 0.03            | <b>Total Monaco</b>  |   | <b>964,877</b>    | <b>0.05</b>     |
| <b>Total Kuwait</b>  |  | <b>5,156,034</b>   | <b>0.28</b>     | Pakistan   |   |                   |                 |
| Luxembourg   |  |                    |                 | PKR 708,500  | Engro Fertilizers Ltd                                 | 315,903           | 0.02            |
| USD 27,000   | Ternium SA-ADR                         | 1,038,420          | 0.06            | <b>Total Pakistan</b>  |   | <b>315,903</b>    | <b>0.02</b>     |
| <b>Total Luxembourg</b>  |  | <b>1,038,420</b>   | <b>0.06</b>     | Philippines  |   |                   |                 |
| Malaysia   |  |                    |                 | PHP 10,406,411   | Filinvest Land Inc                                    | 234,499           | 0.01            |
| MYR 1,278,800  | AMMB Holdings Bhd                      | 908,698            | 0.05            | PHP 50,200   | Globe Telecom Inc                                     | 1,892,205         | 0.10            |
| MYR 3,037,600  | Astro Malaysia Holdings Bhd            | 841,440            | 0.05            | PHP 677,750  | International Container Terminal Services Inc         | 2,272,819         | 0.13            |
| MYR 238,700  | Axiata Group Bhd                       | 215,040            | 0.01            | PHP 105,990  | PLDT Inc  | 2,807,438         | 0.16            |
| MYR 342,260  | Berjaya Sports Toto Bhd                | 163,236            | 0.01            | <b>Total Philippines</b>   |   | <b>7,206,961</b>  | <b>0.40</b>     |
| MYR 2,974,900  | Bumi Armada Bhd                        | 322,463            | 0.02            | Poland   |   |                   |                 |
| MYR 42,100   | Fraser & Neave Holdings Bhd            | 267,720            | 0.01            | PLN 29,940   | Allegro.eu SA   | 516,066           | 0.03            |
| MYR 280,000  | HAP Seng Consolidated Bhd              | 526,075            | 0.03            | PLN 30,274   | Asseco Poland SA                                      | 613,512           | 0.03            |
| MYR 155,816  | Hong Leong Financial Group Bhd         | 668,078            | 0.04            | PLN 63,005   | Bank Polska Kasa Opieki SA                            | 1,539,129         | 0.08            |
| MYR 176,500  | KLCCP Stapled Group                    | 283,573            | 0.01            | PLN 224,254  | Cyfrowy Polsat SA                                     | 1,763,637         | 0.10            |
| MYR 1,079,500  | Kossan Rubber Industries               | 837,285            | 0.05            | PLN 21,577   | KGHM Polska Miedz SA                                  | 1,063,547         | 0.06            |
| MYR 3,581,600  | Mah Sing Group Bhd                     | 729,002            | 0.04            | PLN 49,338   | Polski Koncern Naftowy ORLEN SA                       | 995,054           | 0.05            |
| MYR 211,315  | Malayan Banking Bhd                    | 412,806            | 0.02            | PLN 1,562,141  | Polskie Gornictwo Naftowe i Gazownictwo SA            | 2,737,747         | 0.15            |
| MYR 78,500   | Malaysian Pacific Industries Bhd       | 733,663            | 0.04            | PLN 119,602  | Powszechna Kasa Oszczednosci Bank Polski SA           | 1,188,480         | 0.07            |
| MYR 458,670  | Petronas Chemicals Group Bhd           | 890,493            | 0.05            | <b>Total Poland</b>  |   | <b>10,417,172</b> | <b>0.57</b>     |
| MYR 190,200  | Petronas Gas Bhd                       | 710,129            | 0.04            | Qatar  |   |                   |                 |
| MYR 2,524,500  | RHB Bank Bhd                           | 3,283,705          | 0.18            | QAR 114,840  | Industries Qatar QSC                                  | 417,915           | 0.02            |
| MYR 182,700  | Scientex BHD                           | 183,954            | 0.01            | QAR 2,140,679  | Masraf Al Rayan QSC                                   | 2,621,612         | 0.14            |
| MYR 891,600  | Sime Darby Bhd                         | 468,189            | 0.02            | QAR 680,451  | Ooredoo QPSC  | 1,363,332         | 0.08            |
| MYR 890,215  | Supermax Corp Bhd                      | 707,626            | 0.04            | QAR 98,649   | Qatar Electricity & Water Co QSC                      | 451,385           | 0.03            |
| MYR 2,208,200  | Telekom Malaysia Bhd                   | 3,228,658          | 0.18            | QAR 1,758,065  | Qatar Gas Transport Co Ltd                            | 1,448,557         | 0.08            |
| MYR 1,914,000  | Top Glove Corp Bhd                     | 1,922,529          | 0.10            | QAR 346,287  | Qatar Islamic Bank SAQ                                | 1,644,411         | 0.09            |
| MYR 464,300  | Westports Holdings Bhd                 | 470,843            | 0.03            | QAR 230,146  | Qatar National Bank QPSC                              | 1,134,612         | 0.06            |
| <b>Total Malaysia</b>  |  | <b>18,775,205</b>  | <b>1.03</b>     | QAR 382,049  | Vodafone Qatar QSC                                    | 169,461           | 0.01            |
| Mexico   |  |                    |                 | <b>Total Qatar</b>   |   | <b>9,251,285</b>  | <b>0.51</b>     |
| MXN 9,929,506  | America Movil SAB de CV                | 7,480,605          | 0.41            | Russia   |   |                   |                 |
| MXN 608,199  | Arca Continental SAB de CV             | 3,531,803          | 0.19            | USD 2,689,113  | Alosa PJSC  | 4,946,537         | 0.27            |
| USD 174,900  | Cemex SAB de CV-ADR                    | 1,469,160          | 0.08            | USD 1,178,423  | Gazprom PJSC-ADR                                      | 8,982,377         | 0.49            |
| MXN 173,200  | Corp Inmobiliaria Vesta SAB de CV      | 337,345            | 0.02            | USD 74,109   | Globaltrans Investment PLC-GDR                        | 531,362           | 0.03            |
| MXN 800,000  | Fibra Uno Administracion SA de CV REIT | 865,071            | 0.05            |  |   |                   |                 |
| MXN 213,094  | Gruma SAB de CV                        | 2,384,645          | 0.13            |  |   |                   |                 |
| MXN 353,500  | Grupo Bimbo SAB de CV                  | 779,243            | 0.04            |  |   |                   |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description                                 | Market Value      | % of Net Assets | Quantity   | Description                           | Market Value      | % of Net Assets |
|--|---|-------------------|-----------------|--|---------------------------------------|-------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |                   |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |                                       |                   |                 |
| Common and Preferred Stocks - 99.49% (continued)   |   |                   |                 | Common and Preferred Stocks - 99.49% (continued)   |                                       |                   |                 |
| Russia (continued)   |   |                   |                 | South Africa   |                                       |                   |                 |
| USD 44,723   | LUKOIL PJSC-ADR                             | 4,142,244         | 0.23            | ZAR 203,393  | Absa Group Ltd                        | 1,933,257         | 0.11            |
| USD 244,295  | Magnit PJSC-GDR                             | 3,543,499         | 0.19            | ZAR 17,096   | Anglo American Platinum Ltd           | 1,974,845         | 0.11            |
| USD 2,304,891  | Magnitogorsk Iron & Steel Works PJSC        | 1,911,651         | 0.11            | ZAR 50,638   | AngloGold Ashanti Ltd                 | 941,531           | 0.05            |
| USD 192,975  | Mobile TeleSystems PJSC-ADR                 | 1,786,949         | 0.10            | ZAR 245,881  | Barloworld Ltd                        | 1,834,626         | 0.10            |
| USD 1,461  | Novatek PJSC-GDR                            | 320,397           | 0.02            | ZAR 510,745  | Coronation Fund Managers Ltd          | 1,734,825         | 0.09            |
| USD 140,974  | Novolipetsk Steel PJSC-GDR                  | 4,440,681         | 0.24            | ZAR 156,807  | DRDGOLD Ltd                           | 163,959           | 0.01            |
| USD 118,879  | PhosAgro PJSC-GDR                           | 2,406,111         | 0.13            | ZAR 150,492  | FirstRand Ltd                         | 564,816           | 0.03            |
| USD 741,835  | Rosneft Oil Co PJSC                         | 5,798,303         | 0.32            | ZAR 148,145  | Gold Fields Ltd                       | 1,332,177         | 0.07            |
| USD 3,148,360  | Sberbank of Russia PJSC                     | 13,174,165        | 0.73            | ZAR 350,080  | Impala Platinum Holdings Ltd          | 5,773,638         | 0.32            |
| USD 136,497  | Severstal PJSC-GDR                          | 2,934,686         | 0.16            | ZAR 92,522   | Imperial Logistics Ltd                | 307,267           | 0.02            |
| USD 191,834  | Tatneft PJSC                                | 1,394,894         | 0.08            | ZAR 90,688   | Kumba Iron Ore Ltd                    | 4,068,551         | 0.22            |
| USD 13,746,000   | Unipro PJSC                                 | 518,760           | 0.03            | ZAR 243,927  | Liberty Holdings Ltd                  | 1,055,060         | 0.06            |
| USD 835,074,272  | VTB Bank PJSC                               | 553,654           | 0.03            | ZAR 112,158  | Motus Holdings Ltd                    | 733,175           | 0.04            |
| USD 23,382   | X5 Retail Group NV-GDR                      | 819,773           | 0.05            | ZAR 195,299  | Multichoice Group Ltd                 | 1,604,929         | 0.09            |
| USD 10,754   | Yandex NV                                   | 763,120           | 0.04            | ZAR 85,112   | Naspers Ltd                           | 17,871,449        | 0.98            |
| <b>Total Russia</b>  |   | <b>58,969,163</b> | <b>3.25</b>     | ZAR 91,060   | Northam Platinum Ltd                  | 1,383,430         | 0.08            |
| Saudi Arabia   |   |                   |                 | ZAR 453,213  | Old Mutual Ltd                        | 428,495           | 0.02            |
| SAR 65,774   | Abdullah Al Othaim Markets Co               | 2,174,695         | 0.12            | ZAR 67,435   | Rand Merchant Investment Holdings Ltd | 148,011           | 0.01            |
| SAR 112,380  | Advanced Petrochemical Co                   | 2,166,455         | 0.12            | ZAR 93,937   | Reunert Ltd                           | 333,677           | 0.02            |
| SAR 273,633  | Al Rajhi Bank                               | 8,098,673         | 0.45            | ZAR 236,467  | Shoprite Holdings Ltd                 | 2,574,205         | 0.14            |
| SAR 115,067  | Aldrees Petroleum and Transport Services Co | 2,095,530         | 0.12            | ZAR 994,186  | Sibanye Stillwater Ltd                | 4,153,945         | 0.23            |
| SAR 84,273   | Arab National Bank                          | 510,078           | 0.03            | ZAR 363,054  | Standard Bank Group Ltd               | 3,244,634         | 0.18            |
| SAR 21,543   | Arabian Cement Co/Saudi Arabia              | 260,786           | 0.01            | ZAR 22,917   | Tiger Brands Ltd                      | 335,439           | 0.02            |
| SAR 451,945  | Arriyadh Development Co                     | 2,949,982         | 0.16            | ZAR 323,698  | Truworths International Ltd           | 1,307,600         | 0.07            |
| SAR 806,709  | Bank Al-Jazira                              | 3,979,340         | 0.22            | ZAR 254,471  | Vodacom Group Ltd                     | 2,294,895         | 0.13            |
| SAR 87,776   | Banque Saudi Fransi                         | 898,730           | 0.05            | ZAR 905,233  | Woolworths Holdings Ltd               | 3,417,744         | 0.19            |
| SAR 47,038   | Jarir Marketing Co                          | 2,648,898         | 0.15            | <b>Total South Africa</b>  |                                       | <b>61,516,180</b> | <b>3.39</b>     |
| SAR 10,406   | Mouwasat Medical Services Co                | 499,990           | 0.03            | Taiwan   |                                       |                   |                 |
| SAR 357,178  | National Commercial Bank                    | 5,485,669         | 0.30            | TWD 881,000  | Acer Inc                              | 926,453           | 0.05            |
| SAR 23,322   | National Medical Care Co                    | 422,861           | 0.02            | TWD 74,260   | Acter Co Ltd                          | 535,712           | 0.03            |
| SAR 35,483   | National Petrochemical Co                   | 416,289           | 0.02            | TWD 1,107,000  | ASE Technology Holding Co Ltd         | 4,449,852         | 0.24            |
| SAR 14,772   | Qassim Cement Co                            | 338,735           | 0.02            | TWD 115,000  | Asustek Computer Inc                  | 1,533,333         | 0.08            |
| SAR 446,512  | Riyad Bank                                  | 3,155,015         | 0.17            | TWD 530,000  | AU Optronics Corp                     | 430,848           | 0.02            |
| SAR 223,194  | Sahara International Petrochemical Co       | 1,824,044         | 0.10            | TWD 141,000  | Bioteque Corp                         | 602,207           | 0.03            |
| SAR 21,761   | Saudi Cement Co                             | 369,027           | 0.02            | TWD 3,489,334  | Cathay Financial Holding Co Ltd       | 6,750,116         | 0.37            |
| SAR 374,277  | Saudi Industrial Investment Group           | 3,492,879         | 0.19            | TWD 175,676  | Chailease Holding Co Ltd              | 1,276,784         | 0.07            |
| SAR 162,322  | Saudi Telecom Co                            | 5,695,813         | 0.31            | TWD 1,432,000  | Cheng Shin Rubber Industry Co Ltd     | 2,402,728         | 0.13            |
| SAR 8,299  | Southern Province Cement Co                 | 193,401           | 0.01            | TWD 1,233,000  | China Airlines Ltd                    | 843,020           | 0.05            |
| SAR 70,640   | United Electronics Co                       | 2,505,098         | 0.14            | TWD 386,000  | China Life Insurance Co Ltd           | 365,046           | 0.02            |
| SAR 135,304  | United International Transportation Co      | 1,627,083         | 0.09            | TWD 974,000  | ChipMOS Technologies Inc              | 1,663,971         | 0.09            |
| SAR 22,567   | Yanbu Cement Co                             | 267,767           | 0.02            | TWD 166,000  | Coretronic Corp                       | 365,215           | 0.02            |
| SAR 172,646  | Yanbu National Petrochemical Co             | 3,342,070         | 0.18            | TWD 6,816,210  | CTBC Financial Holding Co Ltd         | 5,553,269         | 0.31            |
| <b>Total Saudi Arabia</b>  |   | <b>55,418,908</b> | <b>3.05</b>     | TWD 307,000  | Delta Electronics Inc                 | 3,338,573         | 0.18            |
| Singapore  |   |                   |                 | TWD 399,000  | E Ink Holdings Inc                    | 1,068,296         | 0.06            |
| HKD 125,300  | BOC Aviation Ltd                            | 1,056,826         | 0.06            | TWD 1,326,000  | Far Eastern Department Stores Ltd     | 1,082,692         | 0.06            |
| SGD 213,700  | Japfa Ltd                                   | 131,158           | 0.01            | TWD 1,764,000  | Far Eastern New Century Corp          | 2,025,949         | 0.11            |
| <b>Total Singapore</b>   |   | <b>1,187,984</b>  | <b>0.07</b>     | TWD 487,964  | Farglory Land Development Co Ltd      | 933,458           | 0.05            |
|  |   |                   |                 | TWD 4,782,348  | First Financial Holding Co Ltd        | 3,896,251         | 0.21            |
|  |   |                   |                 | TWD 2,767,727  | Fubon Financial Holding Co Ltd        | 7,340,871         | 0.40            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description                               | Market Value       | % of Net Assets | Quantity   | Description                               | Market Value         | % of Net Assets |
|--|---|--------------------|-----------------|--|---|----------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |                    |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |                      |                 |
| Common and Preferred Stocks - 99.49% (continued)   |   |                    |                 | Common and Preferred Stocks - 99.49% (continued)   |   |                      |                 |
| Taiwan (continued)   |   |                    |                 | Thailand (continued)   |   |                      |                 |
| TWD 500,000  | Gamania Digital Entertainment Co Ltd      | 1,144,908          | 0.06            | THB 1,137,700  | Siam Commercial Bank PCL                  | 3,478,771            | 0.19            |
| TWD 313,000  | Giant Manufacturing Co Ltd                | 3,577,945          | 0.20            | THB 557,200  | SPCG PCL                                  | 326,844              | 0.02            |
| TWD 567,593  | Great Wall Enterprise Co Ltd              | 1,224,310          | 0.07            | THB 1,815,600  | Supalai PCL                               | 1,166,969            | 0.06            |
| TWD 146,000  | Holtek Semiconductor Inc                  | 524,002            | 0.03            | THB 6,835,300  | Thai Union Group PCL                      | 4,222,744            | 0.23            |
| TWD 3,292,151  | Hon Hai Precision Industry Co Ltd         | 13,233,590         | 0.73            | THB 251,600  | Thai Vegetable Oil PCL                    | 257,095              | 0.01            |
| TWD 391,000  | Innolux Corp                              | 291,189            | 0.02            | THB 986,200  | Tisco Financial Group PCL                 | 2,723,204            | 0.15            |
| TWD 433,000  | Kindom Development Co Ltd                 | 607,638            | 0.03            | <b>Total Thailand</b>  |   | <b>32,611,029</b>    | <b>1.80</b>     |
| TWD 463,000  | King's Town Bank Co Ltd                   | 662,200            | 0.04            | Turkey   |   |                      |                 |
| TWD 1,784,590  | Lite-On Technology Corp                   | 3,689,274          | 0.20            | TRY 236,615  | Anadolu Efes Biracilik Ve Malt Sanayii AS | 606,279              | 0.03            |
| TWD 389,000  | MediaTek Inc                              | 13,430,884         | 0.74            | TRY 102,377  | BIM Birlesik Magazalar AS                 | 732,401              | 0.04            |
| TWD 324,000  | Micro-Star International Co Ltd           | 1,831,494          | 0.10            | TRY 103,349  | Coca-Cola Icecek AS                       | 924,936              | 0.05            |
| TWD 26,000   | momo.com Inc                              | 1,758,995          | 0.10            | TRY 236,111  | Eregli Demir ve Celik Fabrikalari TAS     | 489,209              | 0.03            |
| TWD 161,000  | Namchow Holdings Co Ltd                   | 295,275            | 0.02            | TRY 90,748   | Ford Otomotiv Sanayi AS                   | 1,777,877            | 0.10            |
| TWD 113,000  | Nien Made Enterprise Co Ltd               | 1,677,003          | 0.09            | TRY 186,654  | KOC Holding AS                            | 393,827              | 0.02            |
| TWD 291,350  | Novatek Microelectronics Corp             | 5,217,897          | 0.29            | TRY 689,296  | Turkcell Iletisim Hizmetleri AS           | 1,277,429            | 0.07            |
| TWD 188,000  | Phison Electronics Corp                   | 3,238,762          | 0.18            | <b>Total Turkey</b>  |   | <b>6,201,958</b>     | <b>0.34</b>     |
| TWD 2,580,591  | Pou Chen Corp                             | 3,639,918          | 0.20            | United Arab Emirates   |   |                      |                 |
| TWD 417,000  | Powertech Technology Inc                  | 1,608,883          | 0.09            | AED 1,169,087  | Abu Dhabi Commercial Bank PJSC            | 2,186,578            | 0.12            |
| TWD 1,052,000  | Quanta Computer Inc                       | 3,303,724          | 0.18            | AED 338,770  | Abu Dhabi Islamic Bank PJSC               | 505,413              | 0.03            |
| TWD 306,000  | Realtek Semiconductor Corp                | 5,546,164          | 0.31            | AED 3,742,913  | Aldar Properties PJSC                     | 3,892,552            | 0.21            |
| USD 6,800  | Silicon Motion Technology Corp            | 435,880            | 0.02            | AED 1,621,198  | Dubai Islamic Bank PJSC                   | 2,127,377            | 0.12            |
| TWD 35,000   | Simple Technology Co Ltd                  | 450,965            | 0.02            | AED 461,397  | Emirates NBD Bank PJSC                    | 1,664,378            | 0.09            |
| TWD 7,865,875  | SinoPac Financial Holdings Co Ltd         | 3,881,769          | 0.21            | AED 879,416  | Emirates Telecommunications Group Co PJSC | 5,267,183            | 0.29            |
| TWD 1,277,000  | Synnex Technology International Corp      | 2,332,860          | 0.13            | AED 164,489  | First Abu Dhabi Bank PJSC                 | 747,850              | 0.04            |
| TWD 7,572,653  | Taishin Financial Holding Co Ltd          | 4,144,745          | 0.23            | <b>Total United Arab Emirates</b>  |   | <b>16,391,331</b>    | <b>0.90</b>     |
| TWD 120,000  | Taiwan Hon Chuan Enterprise Co Ltd        | 331,198            | 0.02            | United Kingdom   |   |                      |                 |
| TWD 5,190,403  | Taiwan Semiconductor Manufacturing Co Ltd | 110,840,369        | 6.10            | GBP 374,205  | Evraz PLC                                 | 3,060,318            | 0.17            |
| TWD 342,208  | Taiwan Shin Kong Security Co Ltd          | 477,771            | 0.03            | <b>Total United Kingdom</b>  |   | <b>3,060,318</b>     | <b>0.17</b>     |
| TWD 1,945,000  | Teco Electric and Machinery Co Ltd        | 2,317,595          | 0.13            | United States  |   |                      |                 |
| TWD 145,000  | Tripod Technology Corp                    | 702,557            | 0.04            | KRW 26,642   | Kolon Tissuegene Inc                      | 189,497              | 0.01            |
| TWD 365,000  | Tung Ho Steel Enterprise Corp             | 687,752            | 0.04            | USD 108,895  | Yum China Holdings Inc                    | 7,214,294            | 0.40            |
| TWD 220,000  | Uni-President Enterprises Corp            | 577,981            | 0.03            | <b>Total United States</b>   |   | <b>7,403,791</b>     | <b>0.41</b>     |
| TWD 2,220,000  | United Microelectronics Corp              | 4,230,848          | 0.23            | <b>Total Common and Preferred Stocks</b>   |   | <b>1,807,064,332</b> | <b>99.49</b>    |
| TWD 120,000  | Wan Hai Lines Ltd                         | 1,382,503          | 0.08            | Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market       |   |                      |                 |
| TWD 98,000   | Yang Ming Marine Transport Corp           | 641,902            | 0.04            |  |   | <b>1,807,064,332</b> | <b>99.49</b>    |
| TWD 5,976,680  | Yuanta Financial Holding Co Ltd           | 5,759,493          | 0.32            | Other transferable securities  |   |                      |                 |
| <b>Total Taiwan</b>  |   | <b>253,084,887</b> | <b>13.93</b>    | Common and Preferred Stocks - 0.00%  |   |                      |                 |
| Thailand   |   |                    |                 | Brazil   |   |                      |                 |
| THB 167,700  | Advanced Info Service PCL                 | 894,749            | 0.05            | BRL 799,200  | Ultrapar Participacoes SA                 | 6,371                | 0.00            |
| THB 3,921,200  | AP Thailand PCL                           | 1,021,592          | 0.06            | <b>Total Brazil</b>  |   | <b>6,371</b>         | <b>0.00</b>     |
| THB 1,469,000  | Charoen Pokphand Foods PCL                | 1,214,618          | 0.07            | Cayman Islands   |   |                      |                 |
| THB 10,097,300   | Chularat Hospital PCL                     | 1,253,893          | 0.07            | HKD 193,800  | China Metal Recycling Holdings Ltd*       | 0                    | 0.00            |
| THB 47,500   | Delta Electronics Thailand PCL            | 856,630            | 0.05            | <b>Total Cayman Islands</b>  |   | <b>0</b>             | <b>0.00</b>     |
| THB 2,625,400  | Indorama Ventures PCL                     | 3,338,067          | 0.18            |  |   |                      |                 |
| THB 166,500  | Kiatnakin Bank PCL                        | 289,622            | 0.02            |  |   |                      |                 |
| THB 1,232,900  | PTT Exploration & Production PCL          | 4,500,758          | 0.25            |  |   |                      |                 |
| THB 4,394,840  | PTT PCL                                   | 5,382,136          | 0.30            |  |   |                      |                 |
| THB 23,662,700   | Quality Houses PCL                        | 1,683,337          | 0.09            |  |   |                      |                 |

## Schedule of Investments *(continued)* as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description                     | Market Value  | % of Net Assets |
|--|---------------------------------|---------------|-----------------|
| Other transferable securities <i>(continued)</i>       |                                 |               |                 |
| Common and Preferred Stocks - 0.00% <i>(continued)</i> |                                 |               |                 |
| Hong Kong  |                                 |               |                 |
| HKD 480,000  | China Com Rich Rene Ene Invest* | 0             | 0.00            |
| Total Hong Kong  |                                 | 0             | 0.00            |
| Total Common and Preferred Stocks                      |                                 | 6,371         | 0.00            |
| Total Other transferable securities                    |                                 | 6,371         | 0.00            |
| TOTAL INVESTMENTS                                      |                                 | 1,807,070,703 | 99.49           |

### Derivatives

#### Futures Contracts – (0.00)%

| Description                                      | Currency | Number of Contracts | Commitment | Unrealised Loss | % of Net Assets |
|--|----------|---------------------|------------|-----------------|-----------------|
| MSCI EMERGING MARKETS INDEX FUTURE, due 17/09/21 | USD      | 1                   | 68,240     | (260)           | (0.00)          |
| Unrealised Loss on Futures Contracts             |          |                     | 68,240     | (260)           | (0.00)          |
| Total Futures Contracts                          |          |                     | 68,240     | (260)           | (0.00)          |
| Other Net Assets/(Liabilities)                   |          |                     |            | 9,186,001       | 0.51            |
| TOTAL NET ASSETS                                 |          |                     |            | 1,816,256,444   | 100.00          |

The counterparty for futures contracts was Goldman Sachs & Co. Collateral held for the futures contracts includes USD 4,063 held as cash at Goldman Sachs & Co.

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



## Schedule of Investments

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description  | Market Value     | % of Net 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>   |   |                   |                 |
| Argentina  |  |                  |                 | Brazil <i>(continued)</i>   |   |                   |                 |
| USD 17,300   | Globant SA   | 3,791,814        | 0.23            | BRL 921,300   | Petroleo Brasileiro SA--Preferred Stock | 5,403,481         | 0.33            |
| <b>Total Argentina</b>   |  | <b>3,791,814</b> | <b>0.23</b>     | BRL 80,400  | Randon SA Implementos e Participacoes   | 217,429           | 0.01            |
| Brazil   |  |                  |                 | BRL 516,150   | Sao Martinho SA                         | 3,717,461         | 0.22            |
| USD 1,138,646  | Ambev SA--ADR  | 3,916,942        | 0.24            | BRL 9,252   | Sendas Distribuidora SA                 | 159,564           | 0.01            |
| BRL 172,600  | Atacadao SA  | 722,341          | 0.04            | BRL 82,000  | SLC Agricola SA                         | 838,654           | 0.05            |
| BRL 1,418,100  | B3 SA - Brasil Bolsa Balcao                                      | 4,753,518        | 0.29            | BRL 1   | Sul America SA                          | 5                 | 0.00            |
| BRL 298,818  | Banco Bradesco SA  | 1,301,785        | 0.08            | BRL 48,900  | Suzano SA                               | 582,861           | 0.04            |
| USD 935,361  | Banco Bradesco SA--ADR   | 4,798,402        | 0.29            | USD 62,157  | Telefonica Brasil SA                    | 523,632           | 0.03            |
| BRL 538,076  | Banco Bradesco SA--Preferred Stock                               | 2,759,089        | 0.17            | BRL 350,300   | TIM SA/Brazil                           | 804,918           | 0.05            |
| BRL 142,620  | Banco BTG Pactual SA   | 3,469,254        | 0.21            | BRL 348,800   | Ultrapar Participacoes SA               | 1,278,323         | 0.08            |
| BRL 507,511  | Banco Santander Brasil SA  | 4,096,216        | 0.25            | BRL 24,100  | Unipar Carbocloro SA--Preferred Stock   | 472,121           | 0.03            |
| BRL 638,942  | BB Seguridade Participacoes SA                                   | 2,941,411        | 0.18            | <b>Total Brazil</b>   |   | <b>84,714,732</b> | <b>5.11</b>     |
| BRL 54,900   | Bradespar SA--Preferred Stock                                    | 813,240          | 0.05            | British Virgin Islands  |   |                   |                 |
| BRL 95,300   | Braskem SA--Preferred Stock                                      | 1,130,985        | 0.07            | USD 15,800  | Hollysys Automation Technologies Ltd    | 235,420           | 0.01            |
| BRL 253,800  | BRF SA   | 1,382,336        | 0.08            | <b>Total British Virgin Islands</b>   |   | <b>235,420</b>    | <b>0.01</b>     |
| BRL 312,200  | CCR SA   | 836,831          | 0.05            | Cayman Islands  |   |                   |                 |
| BRL 9,252  | Cia Brasileira de Distribuicao                                   | 71,282           | 0.00            | USD 3,600   | BeiGene Ltd--ADR                        | 1,235,484         | 0.08            |
| BRL 250,800  | Cia de Saneamento de Minas Gerais-COPASA                         | 774,214          | 0.05            | HKD 5,892,000   | Bosideng International Holdings Ltd     | 4,210,820         | 0.26            |
| BRL 333,300  | Cia de Saneamento do Parana                                      | 1,379,603        | 0.08            | HKD 1,466,000   | China Hongqiao Group Ltd                | 1,985,915         | 0.12            |
| BRL 156,300  | Cia de Transmissao de Energia Eletrica Paulista--Preferred Stock | 781,523          | 0.05            | HKD 802,000   | China Yuhua Education Corp Ltd          | 726,007           | 0.05            |
| BRL 265,000  | Cia Paranaense de Energia--Preferred Stock                       | 313,172          | 0.02            | TWD 28,000  | Chilitina Holding Ltd                   | 207,017           | 0.01            |
| BRL 270,844  | Cia Siderurgica Nacional SA                                      | 2,374,409        | 0.14            | HKD 138,000   | Country Garden Services Holdings Co Ltd | 1,490,912         | 0.09            |
| USD 99,459   | Cosan SA--ADR  | 1,891,710        | 0.11            | HKD 853,500   | Dali Foods Group Co Ltd                 | 508,857           | 0.03            |
| BRL 515,200  | Cosan SA Industria e Comercio                                    | 2,460,056        | 0.15            | USD 11,000  | Daqo New Energy Corp--ADR               | 715,220           | 0.04            |
| BRL 250,800  | CPFL Energia SA  | 1,345,004        | 0.08            | HKD 659,000   | Haitian International Holdings Ltd      | 2,210,569         | 0.13            |
| BRL 86,500   | Cyrela Brazil Realty SA Empree                                   | 402,346          | 0.02            | HKD 729,000   | Lee & Man Paper Manufacturing Ltd       | 554,787           | 0.03            |
| BRL 162,300  | Duratex SA   | 769,800          | 0.05            | HKD 282,500   | Li Ning Co Ltd                          | 3,448,560         | 0.21            |
| BRL 68,788   | EDP - Energias do Brasil SA                                      | 242,369          | 0.01            | USD 65,100  | Momo Inc--ADR                           | 996,681           | 0.06            |
| BRL 87,300   | Enauta Participacoes SA  | 313,336          | 0.02            | USD 101,800   | Vipshop Holdings Ltd--ADR               | 2,044,144         | 0.12            |
| BRL 43,600   | Energisa SA  | 404,906          | 0.02            | USD 26,000  | Weibo Corp--ADR                         | 1,368,120         | 0.08            |
| BRL 196,000  | Fleury SA  | 1,012,450        | 0.06            | <b>Total Cayman Islands</b>   |   | <b>21,703,093</b> | <b>1.31</b>     |
| BRL 342,500  | Gerdau SA--Preferred Stock                                       | 2,021,070        | 0.12            | Chile   |   |                   |                 |
| BRL 95,400   | Instituto Hermes Pardini SA                                      | 399,255          | 0.02            | CLP 1,845,334   | AES Gener SA                            | 252,986           | 0.01            |
| USD 524,352  | Itau Unibanco Holding SA--ADR                                    | 3,151,356        | 0.19            | CLP 17,634  | Banco de Credito e Inversiones SA       | 750,809           | 0.05            |
| BRL 1,715,404  | Itausa - Investimentos Itau SA--Preferred Stock                  | 3,811,743        | 0.23            | CLP 3,186,562   | Banco Santander Chile                   | 158,910           | 0.01            |
| BRL 73,500   | Jereissati Participacoes SA                                      | 494,067          | 0.03            | CLP 552,129   | Cencosud SA                             | 1,107,959         | 0.07            |
| BRL 76,700   | Klabin SA  | 402,618          | 0.02            | USD 54,860  | Cia Cervecerias Unidas SA--ADR          | 1,104,880         | 0.07            |
| BRL 84,400   | Localiza Rent a Car SA   | 1,076,477        | 0.07            | CLP 4,622,333   | Colbun SA                               | 651,409           | 0.04            |
| BRL 113,800  | Magazine Luiza SA  | 479,662          | 0.03            | CLP 59,915  | Empresas COPEC SA                       | 594,945           | 0.04            |
| BRL 105,600  | Marfrig Global Foods SA  | 402,799          | 0.02            | USD 126,007   | Enel Americas SA--ADR                   | 909,771           | 0.05            |
| BRL 99,300   | Metalurgica Gerdau SA--Preferred Stock                           | 273,687          | 0.02            | CLP 49,824  | SACI Falabella                          | 223,688           | 0.01            |
| BRL 34,718   | MRV Engenharia e Participacoes SA                                | 112,986          | 0.01            | <b>Total Chile</b>  |   | <b>5,755,357</b>  | <b>0.35</b>     |
| BRL 209,000  | Notre Dame Intermedica Participacoes SA                          | 3,537,445        | 0.21            |   |   |                   |                 |
| BRL 154,600  | Petrobras Distribuidora SA                                       | 822,011          | 0.05            |   |   |                   |                 |
| BRL 717,384  | Petroleo Brasileiro SA   | 4,330,453        | 0.26            |   |   |                   |                 |
| USD 158,800  | Petroleo Brasileiro SA--ADR                                      | 1,942,124        | 0.12            |   |   |                   |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description  | Market Value | % of Net Assets | Quantity   | Description                                    | Market Value | % of Net Assets |
|--|--|--------------|-----------------|--|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another 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)   |  |              |                 |
| China  |  |              |                 | China (continued)  |  |              |                 |
| HKD 2,589,500  | 3SBio Inc  | 3,201,092    | 0.19            | HKD 210,399  | China Shineway Pharmaceutical Group Ltd        | 215,659      | 0.01            |
| HKD 212,536  | AAC Technologies Holdings Inc                      | 1,590,082    | 0.10            | HKD 560,300  | China Vanke Co Ltd                             | 1,753,226    | 0.11            |
| HKD 1,138,000  | Agile Group Holdings Ltd                           | 1,474,182    | 0.09            | CNY 463,384  | China Yangtze Power Co Ltd                     | 1,480,339    | 0.09            |
| HKD 2,900,300  | Alibaba Group Holding Ltd                          | 82,163,060   | 4.96            | HKD 811,500  | China Yongda Automobiles Services Holdings Ltd | 1,452,494    | 0.09            |
| HKD 466,000  | Anhui Conch Cement Co Ltd                          | 2,472,260    | 0.15            | CNY 74,000   | Chongqing Brewery Co Ltd                       | 2,267,240    | 0.14            |
| CNY 60,600   | Anhui Conch Cement Co Ltd                          | 385,031      | 0.02            | CNY 57,828   | Chongqing Zhifei Biological Products Co Ltd    | 1,671,332    | 0.10            |
| HKD 302,437  | ANTA Sports Products Ltd                           | 7,119,051    | 0.43            | CNY 23,230   | Contemporary Amperex Technology Co Ltd         | 1,922,875    | 0.12            |
| USD 16,500   | Autohome Inc-ADR                                   | 1,055,340    | 0.06            | HKD 1,130,000  | COSCO SHIPPING Holdings Co Ltd                 | 2,846,153    | 0.17            |
| USD 62,923   | Baidu Inc-ADR                                      | 12,830,000   | 0.77            | CNY 176,000  | COSCO SHIPPING Holdings Co Ltd                 | 831,940      | 0.05            |
| HKD 3,750,000  | BAIOO Family Interactive Ltd                       | 787,100      | 0.05            | HKD 3,074,160  | CSPC Pharmaceutical Group Ltd                  | 4,449,424    | 0.27            |
| CNY 206,100  | Bank of Chengdu Co Ltd                             | 403,214      | 0.02            | CNY 39,040   | Da An Gene Co Ltd of Sun Yat-Sen University    | 128,344      | 0.01            |
| HKD 7,797,809  | Bank of China Ltd                                  | 2,801,482    | 0.17            | HKD 127,800  | ENN Energy Holdings Ltd                        | 2,432,295    | 0.15            |
| HKD 2,946,000  | Bank of Communications Co Ltd                      | 1,980,224    | 0.12            | HKD 298,000  | Ever Sunshine Lifestyle Services Group Ltd     | 739,834      | 0.04            |
| CNY 404,820  | Bank of Hangzhou Co Ltd                            | 924,196      | 0.06            | HKD 1,887,686  | Fosun International Ltd                        | 2,717,581    | 0.16            |
| CNY 1,130,326  | Bank of Jiangsu Co Ltd                             | 1,242,145    | 0.07            | CNY 9,400  | G-bits Network Technology Xiamen Co Ltd        | 771,106      | 0.05            |
| CNY 207,100  | Bank of Nanjing Co Ltd                             | 337,214      | 0.02            | HKD 1,236,908  | Geely Automobile Holdings Ltd                  | 3,894,281    | 0.23            |
| CNY 386,449  | Bank of Shanghai Co Ltd                            | 490,474      | 0.03            | HKD 1,131,600  | GF Securities Co Ltd                           | 1,465,892    | 0.09            |
| CNY 1,161,220  | Baoshan Iron & Steel Co Ltd                        | 1,373,151    | 0.08            | HKD 1,414,500  | Great Wall Motor Co Ltd                        | 4,571,805    | 0.28            |
| CNY 37,141   | BGI Genomics Co Ltd                                | 681,787      | 0.04            | CNY 29,600   | Guangzhou Kingmed Diagnostics Group Co Ltd     | 731,977      | 0.04            |
| USD 8,400  | Bilibili Inc                                       | 1,023,456    | 0.06            | HKD 193,000  | Haidilao International Holding Ltd             | 1,016,463    | 0.06            |
| CNY 416,700  | BOE Technology Group Co Ltd                        | 402,456      | 0.02            | CNY 335,913  | Haier Smart Home Co Ltd                        | 1,347,115    | 0.08            |
| HKD 129,000  | BYD Co Ltd   | 3,857,118    | 0.23            | CNY 60,400   | Hangzhou Tigermed Consulting Co Ltd            | 1,807,087    | 0.11            |
| CNY 11,700   | BYD Co Ltd   | 454,538      | 0.03            | HKD 457,500  | Hengan International Group Co Ltd              | 3,063,412    | 0.18            |
| HKD 548,000  | BYD Electronic International Co Ltd                | 3,598,833    | 0.22            | CNY 424,962  | Hengli Petrochemical Co Ltd                    | 1,725,934    | 0.10            |
| USD 60,700   | Cango Inc/KY-ADR                                   | 339,313      | 0.02            | CNY 100,399  | Huadong Medicine Co Ltd                        | 714,977      | 0.04            |
| HKD 18,786,122   | China Construction Bank Corp                       | 14,780,508   | 0.89            | CNY 26,700   | Hualan Biological Engineering Inc              | 151,583      | 0.01            |
| CNY 488,500  | China Construction Bank Corp                       | 502,801      | 0.03            | CNY 202,700  | Huaxin Cement Co Ltd                           | 551,234      | 0.03            |
| HKD 165,000  | China Feihe Ltd                                    | 356,098      | 0.02            | CNY 159,446  | Huayu Automotive Systems Co Ltd                | 648,312      | 0.04            |
| HKD 2,173,500  | China Galaxy Securities Co Ltd                     | 1,295,841    | 0.08            | CNY 1,721,712  | Hunan Valin Steel Co Ltd                       | 1,758,793    | 0.11            |
| HKD 141,000  | China International Marine Containers Group Co Ltd | 311,564      | 0.02            | HKD 14,109,000   | Industrial & Commercial Bank of China Ltd      | 8,284,610    | 0.50            |
| CNY 10,300   | China International Travel Service Corp Ltd        | 478,425      | 0.03            | CNY 586,900  | Industrial & Commercial Bank of China Ltd      | 469,640      | 0.03            |
| HKD 1,487,366  | China Lesso Group Holdings Ltd                     | 3,669,648    | 0.22            | CNY 504,822  | Industrial Bank Co Ltd                         | 1,605,685    | 0.10            |
| HKD 1,032,830  | China Life Insurance Co Ltd                        | 2,048,144    | 0.12            | CNY 119,400  | Inner Mongolia Eerduosi Resources Co Ltd       | 330,617      | 0.02            |
| HKD 1,742,000  | China Longyuan Power Group Corp Ltd                | 3,001,340    | 0.18            | HKD 55,500   | Innovent Biologics Inc                         | 647,131      | 0.04            |
| HKD 1,926,000  | China Maple Leaf Educational Systems Ltd           | 520,819      | 0.03            | CNY 12,600   | Intco Medical Technology Co Ltd                | 243,386      | 0.01            |
| HKD 1,431,000  | China Medical System Holdings Ltd                  | 3,768,287    | 0.23            | CNY 64,510   | Jafron Biomedical Co Ltd                       | 862,283      | 0.05            |
| HKD 66,000   | China Meidong Auto Holdings Ltd                    | 359,922      | 0.02            | HKD 93,450   | JD Health International Inc                    | 1,339,323    | 0.08            |
| HKD 53,567   | China Mengniu Dairy Co Ltd                         | 323,850      | 0.02            | USD 164,554  | JD.com Inc-ADR                                 | 13,133,055   | 0.79            |
| HKD 1,116,977  | China Merchants Bank Co Ltd                        | 9,528,864    | 0.58            | HKD 1,106,000  | Jiangsu Expressway Co Ltd                      | 1,251,858    | 0.08            |
| CNY 326,669  | China Merchants Bank Co Ltd                        | 2,739,917    | 0.17            |  |  |              |                 |
| HKD 1,542,000  | China National Building Material Co Ltd            | 1,810,882    | 0.11            |  |  |              |                 |
| HKD 1,601,000  | China New Higher Education Group Ltd               | 1,096,766    | 0.07            |  |  |              |                 |
| HKD 153,096  | China Resources Pharmaceutical Group Ltd           | 95,416       | 0.01            |  |  |              |                 |
| HKD 1,509,000  | China Shenhua Energy Co Ltd                        | 2,957,433    | 0.18            |  |  |              |                 |
| CNY 451,763  | China Shenhua Energy Co Ltd                        | 1,364,900    | 0.08            |  |  |              |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description                                       | Market Value | % of Net Assets | Quantity   | Description   | Market Value | % of Net Assets |
|--|---|--------------|-----------------|--|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another 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)   |   |              |                 |
| China (continued)  |   |              |                 | China (continued)  |   |              |                 |
| CNY 22,600   | Jiangsu Yangnong Chemical Co Ltd                  | 390,971      | 0.02            | CNY 99,575   | Shandong Buchang Pharmaceuticals Co Ltd                   | 346,617      | 0.02            |
| CNY 18,000   | Jiangsu Yuyue Medical Equipment & Supply Co Ltd   | 106,231      | 0.01            | HKD 341,500  | Shandong Chenming Paper Holdings Ltd                      | 212,837      | 0.01            |
| CNY 15,000   | JiuGui Liquor Co Ltd                              | 593,420      | 0.04            | CNY 40,083   | Shandong Linglong Tyre Co Ltd                             | 271,362      | 0.02            |
| HKD 257,000  | Jiumaojiu International Holdings Ltd              | 1,050,722    | 0.06            | CNY 495,786  | Shandong Sun Paper Industry JSC Ltd                       | 1,024,438    | 0.06            |
| CNY 231,131  | Joincare Pharmaceutical Group Industry Co Ltd     | 491,178      | 0.03            | HKD 340,000  | Shandong Weigao Group Medical Polymer Co Ltd              | 793,319      | 0.05            |
| CNY 331,872  | Jointown Pharmaceutical Group Co Ltd              | 789,505      | 0.05            | CNY 32,900   | Shanghai Bairun Investment Holdings Group Co Ltd          | 482,690      | 0.03            |
| USD 27,792   | JOYY Inc-ADR                                      | 1,833,438    | 0.11            | HKD 413,000  | Shanghai Fosun Pharmaceutical Group Co Ltd                | 3,334,484    | 0.20            |
| USD 21,600   | KE Holdings Inc                                   | 1,029,888    | 0.06            | CNY 322,400  | Shanghai Lujiazui Finance & Trade Zone Development Co Ltd | 664,675      | 0.04            |
| HKD 35,621   | Kingdee International Software Group Co Ltd       | 120,864      | 0.01            | CNY 22,400   | Shanxi Xinghuacun Fen Wine Factory Co Ltd                 | 1,553,232    | 0.09            |
| CNY 193,000  | Kingfa Sci & Tech Co Ltd                          | 623,135      | 0.04            | CNY 1,525,933  | Shanxi Xishan Coal & Electricity Power Co Ltd             | 1,962,668    | 0.12            |
| HKD 65,000   | Kingsoft Corp Ltd                                 | 389,622      | 0.02            | CNY 4,519  | Shenzhen Kangtai Biological Products Co Ltd               | 104,217      | 0.01            |
| CNY 9,100  | Kweichow Moutai Co Ltd                            | 2,896,828    | 0.17            | CNY 25,300   | Shenzhen Mindray Bio-Medical Electronics Co Ltd           | 1,879,825    | 0.11            |
| HKD 4,108,000  | Lenovo Group Ltd                                  | 4,723,815    | 0.29            | HKD 97,100   | Shenzhou International Group Holdings Ltd                 | 2,451,929    | 0.15            |
| USD 22,700   | Li Auto Inc                                       | 793,138      | 0.05            | HKD 708,000  | Sinopharm Group Co Ltd                                    | 2,105,990    | 0.13            |
| HKD 164,300  | Livzon Pharmaceutical Group Inc                   | 809,245      | 0.05            | HKD 4,305,000  | Sinotrans Ltd   | 1,790,551    | 0.11            |
| CNY 105,268  | Livzon Pharmaceutical Group Inc                   | 814,986      | 0.05            | CNY 2,488,477  | Sinotrans Ltd   | 1,945,071    | 0.12            |
| HKD 1,332,000  | Logan Property Holdings Co Ltd                    | 1,993,064    | 0.12            | USD 45,618   | Sohu.com Ltd  | 848,495      | 0.05            |
| HKD 700,500  | Longfor Group Holdings Ltd                        | 3,923,814    | 0.24            | HKD 76,500   | Sunny Optical Technology Group Co Ltd                     | 2,417,392    | 0.15            |
| HKD 3,019,000  | Lonking Holdings Ltd                              | 975,771      | 0.06            | CNY 90,400   | Suofeiya Home Collection Co Ltd                           | 338,606      | 0.02            |
| CNY 316,500  | Luxi Chemical Group Co Ltd                        | 917,533      | 0.06            | CNY 2,703,076  | TangShan Port Group Co Ltd                                | 1,008,290    | 0.06            |
| HKD 1,685,500  | Luye Pharma Group Ltd                             | 1,109,074    | 0.07            | CNY 617,700  | TCL Corp  | 731,391      | 0.04            |
| CNY 80,900   | Luzhou Laojiao Co Ltd                             | 2,954,340    | 0.18            | HKD 1,147,600  | Tencent Holdings Ltd                                      | 86,300,714   | 5.21            |
| CNY 28,300   | Mango Excellent Media Co Ltd                      | 300,484      | 0.02            | USD 13,700   | Tencent Music Entertainment Group-ADR                     | 212,076      | 0.01            |
| HKD 726,800  | Meituan Dianping                                  | 29,985,992   | 1.81            | CNY 683,300  | Tian Di Science & Technology Co Ltd                       | 412,464      | 0.02            |
| HKD 40,000   | Microport Scientific Corp                         | 358,750      | 0.02            | HKD 1,153,000  | Tianli Education International Holdings Ltd               | 437,988      | 0.03            |
| CNY 2,524,100  | Nanjing Iron & Steel Co Ltd                       | 1,390,807    | 0.08            | HKD 962,000  | Tianneng Power International Ltd                          | 1,682,232    | 0.10            |
| USD 95,845   | NetEase Inc-ADR                                   | 11,046,136   | 0.67            | HKD 220,000  | Tingyi Cayman Islands Holding Corp                        | 439,102      | 0.03            |
| USD 129,000  | New Oriental Education & Technology Group Inc-ADR | 1,056,510    | 0.06            | HKD 260,400  | Tongcheng-Elong Holdings Ltd                              | 651,851      | 0.04            |
| USD 229,100  | NIO Inc-ADR                                       | 12,188,120   | 0.74            | CNY 312,430  | Tongkun Group Co Ltd                                      | 1,164,930    | 0.07            |
| CNY 33,696   | Ovctek China Inc                                  | 540,056      | 0.03            | CNY 23,100   | Topchoice Medical Corp                                    | 1,469,482    | 0.09            |
| HKD 162,700  | Pharmaron Beijing Co Ltd                          | 4,336,795    | 0.26            | USD 39,197   | Trip.com Group Ltd-ADR                                    | 1,389,926    | 0.08            |
| HKD 1,959,849  | PICC Property & Casualty Co Ltd                   | 1,716,100    | 0.10            | HKD 160,000  | Tsingtao Brewery Co Ltd                                   | 1,722,413    | 0.10            |
| USD 68,000   | Pinduoduo Inc-ADR                                 | 8,637,360    | 0.52            | HKD 931,000  | Uni-President China Holdings Ltd                          | 1,027,405    | 0.06            |
| CNY 281,600  | Ping An Bank Co Ltd                               | 985,906      | 0.06            | HKD 804,000  | Virscend Education Co Ltd                                 | 112,848      | 0.01            |
| HKD 1,300,500  | Ping An Insurance Group Co of China Ltd           | 12,735,634   | 0.77            | HKD 3,834,000  | Want Want China Holdings Ltd                              | 2,715,350    | 0.16            |
| CNY 50,122   | Ping An Insurance Group Co of China Ltd           | 498,672      | 0.03            | HKD 953,400  | Weichai Power Co Ltd                                      | 2,118,980    | 0.13            |
| HKD 896,000  | Powerlong Real Estate Holdings Ltd                | 769,564      | 0.05            | CNY 643,267  | Weichai Power Co Ltd                                      | 1,779,206    | 0.11            |
| CNY 37,974   | Proya Cosmetics Co Ltd                            | 1,156,174    | 0.07            | CNY 227,268  | Weifu High-Technology Group Co Ltd                        | 732,720      | 0.04            |
| HKD 615,000  | Q Technology Group Co Ltd                         | 1,260,751    | 0.08            |  |   |              |                 |
| USD 44,100   | RLX Technology Inc                                | 384,993      | 0.02            |  |   |              |                 |
| CNY 1,690,959  | SDIC Power Holdings Co Ltd                        | 2,515,167    | 0.15            |  |   |              |                 |
| CNY 33,500   | Seazen Holdings Co Ltd                            | 215,699      | 0.01            |  |   |              |                 |
| CNY 1,778,515  | Shaanxi Coal Industry Co Ltd                      | 3,262,017    | 0.20            |  |   |              |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description  | Market Value       | % of Net Assets | Quantity   | Description  | Market Value      | % of Net Assets |
|--|--|--------------------|-----------------|--|--|-------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another 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)   |  |                   |                 |
| China (continued)  |  |                    |                 | Hong Kong (continued)  |  |                   |                 |
| CNY 157,628  | Wuhu Sanqi Interactive Entertainment Network Technology Group Co Ltd | 586,026            | 0.04            | HKD 776,500  | China Overseas Land & Investment Ltd               | 1,763,807         | 0.11            |
| CNY 50,501   | Wuliangye Yibin Co Ltd   | 2,328,446          | 0.14            | HKD 114,000  | China Resources Beer Holdings Co Ltd               | 1,023,906         | 0.06            |
| HKD 91,080   | WuXi AppTec Co Ltd   | 2,126,336          | 0.13            | HKD 1,336,518  | China Resources Power Holdings Co Ltd              | 1,824,281         | 0.11            |
| HKD 441,000  | Wuxi Biologics Cayman Inc  | 8,080,802          | 0.49            | HKD 1,540,000  | China Traditional Chinese Medicine Holdings Co Ltd | 1,054,978         | 0.06            |
| HKD 49,600   | XD Inc   | 437,505            | 0.03            | HKD 952,000  | CITIC Ltd  | 1,026,062         | 0.06            |
| HKD 1,884,000  | Xiaomi Corp  | 6,550,217          | 0.40            | HKD 949,000  | CITIC Telecom International Holdings Ltd           | 314,058           | 0.02            |
| CNY 1,439,300  | Xinxing Ductile Iron Pipes Co Ltd                                    | 828,714            | 0.05            | HKD 2,060,000  | Far East Horizon Ltd                               | 2,153,943         | 0.13            |
| HKD 416,000  | Xinyi Solar Holdings Ltd   | 897,797            | 0.05            | HKD 588,232  | Huabao International Holdings Ltd                  | 1,417,965         | 0.09            |
| USD 10,200   | XPeng Inc  | 453,084            | 0.03            | HKD 350,000  | Jiayuan International Group Ltd                    | 148,728           | 0.01            |
| HKD 1,648,000  | Yadea Group Holdings Ltd   | 3,543,926          | 0.21            | HKD 172,000  | Kingboard Holdings Ltd                             | 954,590           | 0.06            |
| SGD 301,600  | Yangzijiang Shipbuilding Holdings Ltd                                | 316,364            | 0.02            | HKD 1,600,000  | Kingboard Laminates Holdings Ltd                   | 3,589,047         | 0.22            |
| USD 9,400  | Zai Lab Ltd  | 1,663,706          | 0.10            | HKD 2,558,000  | Kunlun Energy Co Ltd                               | 2,358,439         | 0.14            |
| CNY 42,700   | Zhejiang Chint Electrics Co Ltd                                      | 220,610            | 0.01            | HKD 424,000  | MMG Ltd  | 186,725           | 0.01            |
| CNY 1,406,039  | Zhejiang Jiahua Energy Chemical Industry Co Ltd                      | 1,893,333          | 0.11            | HKD 1,201,000  | Nine Dragons Paper Holdings Ltd                    | 1,540,328         | 0.09            |
| HKD 458,000  | Zhongsheng Group Holdings Ltd  | 3,809,860          | 0.23            | HKD 714,156  | Shenzhen International Holdings Ltd                | 987,662           | 0.06            |
| CNY 417,000  | Zoomlion Heavy Industry Science and Technology Co Ltd                | 596,374            | 0.04            | HKD 500,303  | Sino Biopharmaceutical Ltd                         | 490,907           | 0.03            |
| <b>Total China</b>   |  | <b>550,937,654</b> | <b>33.26</b>    | HKD 1,030,000  | Sinotruk Hong Kong Ltd                             | 2,206,996         | 0.13            |
| Colombia   |  |                    |                 | HKD 941,953  | SITC International Holdings Co Ltd                 | 3,935,999         | 0.24            |
| COP 68,458   | Bancolombia SA   | 484,009            | 0.03            | HKD 2,008,000  | Sun Art Retail Group Ltd                           | 1,494,523         | 0.09            |
| USD 195,500  | Ecopetrol SA-ADR   | 2,858,210          | 0.17            | HKD 686,000  | United Laboratories International Holdings Ltd     | 562,697           | 0.03            |
| COP 104,097  | Interconexion Electrica SA ESP                                       | 617,501            | 0.04            | HKD 396,000  | Vinda International Holdings Ltd                   | 1,218,720         | 0.07            |
| <b>Total Colombia</b>  |  | <b>3,959,720</b>   | <b>0.24</b>     | HKD 104,000  | Wharf Holdings Ltd                                 | 396,402           | 0.02            |
| Czech Republic   |  |                    |                 | HKD 88,000   | Xinyi Glass Holdings Ltd                           | 358,647           | 0.02            |
| CZK 18,134   | Komerční banka A/S   | 638,232            | 0.04            | HKD 1,344,000  | Yuexiu Property Co Ltd                             | 1,415,675         | 0.09            |
| CZK 338,104  | Moneta Money Bank AS   | 1,284,284          | 0.08            | <b>Total Hong Kong</b>   |  | <b>36,421,073</b> | <b>2.20</b>     |
| <b>Total Czech Republic</b>  |  | <b>1,922,516</b>   | <b>0.12</b>     | Hungary  |  |                   |                 |
| Egypt  |  |                    |                 | HUF 133,154  | Magyar Telekom Telecommunications PLC              | 192,081           | 0.01            |
| EGP 312,644  | Eastern Co SAE   | 236,052            | 0.01            | HUF 11,340   | OTP Bank Nyrt                                      | 611,243           | 0.04            |
| EGP 328,496  | Egyptian Financial Group-Hermes Holding Co                           | 277,531            | 0.02            | HUF 87,663   | Richter Gedeon Nyrt                                | 2,336,669         | 0.14            |
| EGP 117,068  | Telecom Egypt Co   | 100,323            | 0.01            | <b>Total Hungary</b>   |  | <b>3,139,993</b>  | <b>0.19</b>     |
| <b>Total Egypt</b>   |  | <b>613,906</b>     | <b>0.04</b>     | India  |  |                   |                 |
| Greece   |  |                    |                 | INR 140,314  | Ambuja Cements Ltd                                 | 643,051           | 0.04            |
| EUR 180,424  | Hellenic Telecommunications Organization SA                          | 3,027,604          | 0.18            | INR 560,934  | Apollo Tyres Ltd                                   | 1,697,971         | 0.10            |
| EUR 45,784   | Mytilineos SA  | 832,889            | 0.05            | INR 129,287  | Axis Bank Ltd                                      | 1,301,567         | 0.08            |
| EUR 100,016  | OPAP SA  | 1,507,521          | 0.09            | INR 16,016   | Bajaj Auto Ltd                                     | 890,727           | 0.05            |
| <b>Total Greece</b>  |  | <b>5,368,014</b>   | <b>0.32</b>     | INR 10,397   | Bajaj Finance Ltd                                  | 841,474           | 0.05            |
| Hong Kong  |  |                    |                 | INR 27,770   | Bajaj Finserv Ltd                                  | 4,523,992         | 0.27            |
| HKD 236,000  | Alibaba Health Information Technology Ltd                            | 523,306            | 0.03            | INR 93,814   | Balkrishna Industries Ltd                          | 2,826,158         | 0.17            |
| HKD 3,420,000  | Brilliance China Automotive Holdings Ltd                             | 2,411,133          | 0.15            | INR 1,460,266  | Bharat Electronics Ltd                             | 3,496,937         | 0.21            |
| HKD 348,000  | China Everbright Ltd   | 409,578            | 0.03            | INR 271,956  | Bharat Petroleum Corp Ltd                          | 1,712,668         | 0.10            |
| HKD 1,027,000  | China High Speed Transmission Equipment Group Co Ltd                 | 651,971            | 0.04            | INR 21,240   | Bharti Airtel Ltd                                  | 150,206           | 0.01            |
| HKD 53,542   | China Lumena New Materials Corp*                                     | 0                  | 0.00            | INR 142,348  | Bharti Infratel Ltd                                | 457,034           | 0.03            |
|  |  |                    |                 | INR 426,210  | Birlasoft Ltd                                      | 2,291,316         | 0.14            |
|  |  |                    |                 | INR 17,791   | Bombay Burmah Trading Co                           | 316,770           | 0.02            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description                          | Market Value | % of Net Assets | Quantity   | Description                                 | Market Value       | % of Net Assets |
|--|--------------------------------------|--------------|-----------------|--|---|--------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another 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)   |   |                    |                 |
| India (continued)  |                                      |              |                 | India (continued)  |   |                    |                 |
| INR 74,647   | Cadila Healthcare Ltd                | 647,952      | 0.04            | INR 293,058  | Tata Chemicals Ltd                          | 2,853,698          | 0.17            |
| INR 16,034   | Colgate-Palmolive India Ltd          | 363,650      | 0.02            | INR 49,283   | Tata Consumer Products Ltd                  | 500,190            | 0.03            |
| INR 133,880  | Cyient Ltd Foreign                   | 1,548,275    | 0.09            | INR 34,583   | Tata Steel Ltd                              | 542,776            | 0.03            |
| INR 10,836   | Dalmia Bharat Ltd                    | 275,696      | 0.02            | INR 281,549  | Tech Mahindra Ltd                           | 4,149,372          | 0.25            |
| INR 71,857   | DCM Shriram Ltd                      | 881,657      | 0.05            | INR 415,690  | Torrent Power Ltd                           | 2,573,106          | 0.16            |
| INR 68,800   | Divi's Laboratories Ltd              | 4,080,285    | 0.25            | INR 393,362  | UPL Ltd                                     | 4,195,844          | 0.25            |
| INR 27,271   | Dr Reddy's Laboratories Ltd          | 1,989,668    | 0.12            | INR 816,766  | Vedanta Ltd                                 | 2,888,295          | 0.17            |
| INR 60,582   | EID Parry India Ltd                  | 347,574      | 0.02            | INR 477,141  | Welspun India Ltd                           | 618,813            | 0.04            |
| INR 65,021   | Emami Ltd                            | 490,172      | 0.03            | INR 727,256  | Wipro Ltd                                   | 5,338,722          | 0.32            |
| INR 210,297  | Engineers India Ltd                  | 225,207      | 0.01            |  |   |                    |                 |
| INR 721,753  | Firstsource Solutions Ltd            | 1,815,306    | 0.11            | <b>Total India</b>   |   | <b>162,075,572</b> | <b>9.78</b>     |
| INR 1,466,817  | GAIL India Ltd                       | 2,953,170    | 0.18            | Indonesia  |   |                    |                 |
| INR 193,140  | Glenmark Pharmaceuticals Ltd         | 1,695,594    | 0.10            | IDR 2,461,400  | Adaro Energy Tbk PT                         | 204,551            | 0.01            |
| INR 44,311   | Grasim Industries Ltd                | 893,463      | 0.05            | IDR 2,264,300  | AKR Corporindo Tbk PT                       | 491,900            | 0.03            |
| INR 119,213  | Gujarat Pipavav Port Ltd             | 180,832      | 0.01            | IDR 4,988,500  | Astra International Tbk PT                  | 1,699,530          | 0.10            |
| INR 67,434   | Gujarat State Petronet Ltd           | 302,469      | 0.02            | IDR 1,212,900  | Bank Central Asia Tbk PT                    | 2,519,904          | 0.15            |
| INR 422,342  | HCL Technologies Ltd                 | 5,588,233    | 0.34            | IDR 8,574,000  | Bank Mandiri Persero Tbk PT                 | 3,488,731          | 0.21            |
| INR 22,377   | HDFC Bank Ltd                        | 450,942      | 0.03            | IDR 1,497,152  | Bank Negara Indonesia Persero Tbk PT        | 478,056            | 0.03            |
| INR 38,771   | Hero MotoCorp Ltd                    | 1,514,015    | 0.09            | IDR 16,160,700   | Bank Rakyat Indonesia Persero Tbk PT        | 4,391,252          | 0.27            |
| INR 830,335  | Hindalco Industries Ltd              | 4,156,143    | 0.25            | IDR 4,065,800  | Bukit Asam Tbk PT                           | 560,800            | 0.03            |
| INR 141,134  | Hindustan Petroleum Corp Ltd         | 556,713      | 0.03            | IDR 2,857,800  | Ciputra Development Tbk PT                  | 183,293            | 0.01            |
| INR 57,567   | Hindustan Unilever Ltd               | 1,913,969    | 0.12            | IDR 185,500  | Gudang Garam Tbk PT                         | 565,455            | 0.04            |
| INR 457,571  | Hindustan Zinc Ltd                   | 2,088,710    | 0.13            | IDR 750,300  | Indo Tambangraya Megah Tbk PT               | 734,777            | 0.05            |
| INR 223,009  | Housing Development Finance Corp Ltd | 7,426,383    | 0.45            | IDR 3,880,900  | Indofood Sukses Makmur Tbk PT               | 1,652,728          | 0.10            |
| INR 830,609  | ICICI Bank Ltd                       | 7,050,063    | 0.43            | IDR 5,832,600  | Japfa Comfeed Indonesia Tbk PT              | 695,890            | 0.04            |
| USD 812,662  | Infosys Ltd-ADR                      | 17,220,308   | 1.04            | IDR 1,158,800  | Mitra Keluarga Karyasehat Tbk PT            | 223,768            | 0.01            |
| INR 32,008   | Ipca Laboratories Ltd                | 872,609      | 0.05            | IDR 1,433,100  | Telekomunikasi Indonesia Persero Tbk PT     | 311,329            | 0.02            |
| INR 202,381  | ITC Ltd                              | 551,899      | 0.03            | USD 108,350  | Telekomunikasi Indonesia Persero Tbk PT-ADR | 2,347,945          | 0.14            |
| INR 19,860   | JB Chemicals & Pharmaceuticals Ltd   | 444,920      | 0.03            | IDR 100,100  | United Tractors Tbk PT                      | 139,795            | 0.01            |
| INR 43,312   | JK Lakshmi Cement Ltd                | 336,479      | 0.02            | <b>Total Indonesia</b>   |   | <b>20,689,704</b>  | <b>1.25</b>     |
| INR 493,706  | JSW Steel Ltd                        | 4,542,520    | 0.27            | Jersey   |   |                    |                 |
| INR 45,166   | Kalpataru Power Transmission Ltd     | 258,734      | 0.02            | GBP 4,548  | Polymetal International PLC                 | 97,667             | 0.01            |
| INR 46,125   | Kaveri Seed Co Ltd                   | 453,059      | 0.03            | <b>Total Jersey</b>  |   | <b>97,667</b>      | <b>0.01</b>     |
| INR 6,478  | Kotak Mahindra Bank Ltd              | 148,668      | 0.01            | Korea  |   |                    |                 |
| INR 528,769  | LIC Housing Finance Ltd              | 3,343,488    | 0.20            | KRW 9,919  | Celltrion Inc                               | 2,364,917          | 0.14            |
| INR 81,479   | Mahanagar Gas Ltd                    | 1,245,808    | 0.08            | KRW 114,859  | Cheil Worldwide Inc                         | 2,565,115          | 0.15            |
| INR 286,116  | Marico Ltd                           | 2,043,191    | 0.12            | KRW 3,887  | Chong Kun Dang Pharmaceutical Corp          | 472,867            | 0.03            |
| INR 92,155   | Muthoot Finance Ltd                  | 1,836,963    | 0.11            | KRW 4,396  | CJ CheilJedang Corp                         | 1,799,544          | 0.11            |
| INR 943,160  | NCC Ltd/India                        | 1,102,024    | 0.07            | KRW 2,116  | CJ ENM Co Ltd                               | 343,287            | 0.02            |
| INR 2,459,379  | NHPC Ltd                             | 866,887      | 0.05            | KRW 19,663   | Com2uSCorp                                  | 2,159,848          | 0.13            |
| INR 1,017,561  | NMDC Ltd                             | 2,520,288    | 0.15            | KRW 65,850   | Daishin Securities Co Ltd                   | 1,154,853          | 0.07            |
| INR 172,806  | Petronet LNG Ltd                     | 524,951      | 0.03            | KRW 33,092   | DB HiTek Co Ltd                             | 1,833,629          | 0.11            |
| INR 1,247,746  | Power Grid Corp of India Ltd         | 3,901,200    | 0.24            | KRW 29,923   | DB Insurance Co Ltd                         | 1,456,094          | 0.09            |
| INR 1,445,509  | REC Ltd                              | 2,888,879    | 0.18            | KRW 4,331  | DoubleUGames Co Ltd                         | 229,212            | 0.01            |
| INR 428,084  | Reliance Industries Ltd              | 12,155,731   | 0.73            | KRW 20,116   | E-MART Inc                                  | 2,858,021          | 0.17            |
| INR 169,447  | Shriram Transport Finance Co Ltd     | 3,060,783    | 0.19            | KRW 39,134   | Fila Korea Ltd                              | 2,022,465          | 0.12            |
| INR 34,886   | Siemens Ltd                          | 948,558      | 0.06            | KRW 5,383  | Green Cross Corp                            | 1,570,231          | 0.09            |
| INR 104,177  | Sonata Software Ltd                  | 1,046,675    | 0.06            | KRW 11,963   | Green Cross Holdings Corp                   | 362,241            | 0.02            |
| INR 535,649  | State Bank of India                  | 3,020,908    | 0.18            |  |   |                    |                 |
| INR 68,804   | Sun Pharmaceutical Industries Ltd    | 625,234      | 0.04            |  |   |                    |                 |
| INR 262,099  | Sun TV Network Ltd                   | 1,867,980    | 0.11            |  |   |                    |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description                                | Market Value | % of Net Assets | Quantity   | Description                           | Market Value       | % of Net Assets |
|--|--|--------------|-----------------|--|---------------------------------------|--------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another 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)   |                                       |                    |                 |
| Korea (continued)  |  |              |                 | Korea (continued)  |                                       |                    |                 |
| KRW 15,550   | GS Engineering & Construction Corp         | 592,368      | 0.04            | KRW 2,380  | Seegene Inc                           | 174,778            | 0.01            |
| KRW 10,264   | GS Home Shopping Inc                       | 1,411,796    | 0.09            | KRW 114,979  | Shinhan Financial Group Co Ltd        | 4,145,227          | 0.25            |
| KRW 90,879   | Hana Financial Group Inc                   | 3,716,182    | 0.22            | USD 10,511   | Shinhan Financial Group Co Ltd-ADR    | 376,819            | 0.02            |
| KRW 8,072  | Hankook Tire Co Ltd                        | 370,574      | 0.02            | KRW 26,072   | Silicon Works Co Ltd                  | 2,815,216          | 0.17            |
| KRW 16,011   | HMM Co Ltd                                 | 624,147      | 0.04            | KRW 667  | SK Gas Ltd                            | 72,555             | 0.00            |
| KRW 7,448  | Huons Global Co Ltd                        | 443,778      | 0.03            | KRW 85,820   | SK Hynix Inc                          | 9,716,334          | 0.59            |
| KRW 2,659  | Hyosung TNC Co Ltd                         | 2,125,028    | 0.13            | KRW 19,228   | SK Telecom Co Ltd                     | 5,463,713          | 0.33            |
| KRW 12,764   | Hyundai Engineering & Construction Co Ltd  | 660,783      | 0.04            | KRW 9,284  | Suheung Co Ltd                        | 455,894            | 0.03            |
| KRW 17,030   | Hyundai Glovis Co Ltd                      | 3,160,565    | 0.19            | KRW 7,020  | WiSoL Co Ltd                          | 80,414             | 0.00            |
| KRW 5,681  | Hyundai Home Shopping Network Corp         | 456,034      | 0.03            | <b>Total Korea</b>   |                                       | <b>220,877,389</b> | <b>13.33</b>    |
| KRW 31,276   | Hyundai Marine & Fire Insurance Co Ltd     | 708,199      | 0.04            | Kuwait   |                                       |                    |                 |
| KRW 10,265   | Hyundai Mobis Co Ltd                       | 2,661,617    | 0.16            | KWD 308,860  | Boubyan Bank KSCP                     | 750,367            | 0.05            |
| KRW 27,089   | Hyundai Motor Co                           | 5,761,058    | 0.35            | KWD 1,198,662  | Kuwait Finance House KSCP             | 3,019,530          | 0.18            |
| KRW 7,538  | Il Dong Pharmaceutical Co Ltd              | 109,106      | 0.01            | KWD 937,916  | Mobile Telecommunications Co KSCP     | 1,833,497          | 0.11            |
| KRW 39,377   | Kakao Corp                                 | 5,699,464    | 0.34            | KWD 136,851  | National Bank of Kuwait SAKP          | 385,617            | 0.02            |
| KRW 130,010  | KB Financial Group Inc                     | 6,441,911    | 0.39            | <b>Total Kuwait</b>  |                                       | <b>5,989,011</b>   | <b>0.36</b>     |
| KRW 89,969   | Kia Motors Corp                            | 7,158,214    | 0.43            | Luxembourg   |                                       |                    |                 |
| KRW 5,642  | Kolon Industries Inc                       | 404,807      | 0.02            | USD 39,900   | Ternium SA-ADR                        | 1,534,554          | 0.09            |
| KRW 17,377   | Korea Investment Holdings Co Ltd           | 1,589,336    | 0.10            | <b>Total Luxembourg</b>  |                                       | <b>1,534,554</b>   | <b>0.09</b>     |
| KRW 664  | Korea Petrochemical Ind Co Ltd             | 140,329      | 0.01            | Malaysia   |                                       |                    |                 |
| KRW 45,965   | KT&G Corp                                  | 3,444,875    | 0.21            | MYR 450,000  | Alliance Bank Malaysia Bhd            | 261,231            | 0.02            |
| KRW 19,519   | Kumho Petrochemical Co Ltd                 | 3,795,818    | 0.23            | MYR 929,495  | AMMB Holdings Bhd                     | 660,487            | 0.04            |
| KRW 6,350  | LG Chem Ltd                                | 4,792,878    | 0.29            | MYR 932,300  | Astro Malaysia Holdings Bhd           | 258,255            | 0.01            |
| KRW 5,979  | LG Corp                                    | 544,197      | 0.03            | MYR 294,556  | Berjaya Sports Toto Bhd               | 140,484            | 0.01            |
| KRW 41,828   | LG Electronics Inc                         | 6,072,795    | 0.37            | MYR 369,642  | Bermaz Auto Bhd                       | 136,228            | 0.01            |
| KRW 266  | LG Household & Health Care Ltd             | 416,190      | 0.02            | MYR 49,000   | British American Tobacco Malaysia Bhd | 168,546            | 0.01            |
| KRW 17,829   | LG Innotek Co Ltd                          | 3,530,495    | 0.21            | MYR 7,789,700  | Bumi Armada Bhd                       | 844,361            | 0.05            |
| KRW 27,757   | LG Uplus Corp                              | 378,342      | 0.02            | MYR 628,000  | DiGi.Com Bhd                          | 624,748            | 0.04            |
| KRW 9,131  | LS Industrial Systems Co Ltd               | 453,246      | 0.03            | MYR 9,170  | Fraser & Neave Holdings Bhd           | 58,313             | 0.00            |
| KRW 2,899  | LX Holdings Co Ltd                         | 28,960       | 0.00            | MYR 75,660   | Hong Leong Financial Group Bhd        | 324,400            | 0.02            |
| KRW 255,931  | Mirae Asset Daewoo Co Ltd                  | 2,143,080    | 0.13            | MYR 967,000  | Kossan Rubber Industries              | 750,028            | 0.04            |
| KRW 13,815   | NAVER Corp                                 | 5,121,664    | 0.31            | MYR 1,942,300  | Mah Sing Group Bhd                    | 395,337            | 0.02            |
| KRW 173,814  | NH Investment & Securities Co Ltd          | 1,991,032    | 0.12            | MYR 644,858  | Malayan Banking Bhd                   | 1,259,737          | 0.08            |
| KRW 10,945   | Osstem Implant Co Ltd                      | 1,105,045    | 0.07            | MYR 297,300  | MISC Bhd                              | 485,534            | 0.03            |
| KRW 9,460  | POSCO                                      | 2,923,305    | 0.18            | MYR 103,642  | Petronas Chemicals Group Bhd          | 201,218            | 0.01            |
| USD 26,684   | POSCO-ADR                                  | 2,048,531    | 0.12            | MYR 263,600  | Petronas Gas Bhd                      | 984,174            | 0.06            |
| KRW 44,433   | Posco International Corp                   | 919,317      | 0.06            | MYR 485,200  | Public Bank Bhd                       | 480,350            | 0.03            |
| KRW 3,966  | S-1 Corp                                   | 288,430      | 0.02            | MYR 1,319,900  | RHB Bank Bhd                          | 1,716,840          | 0.10            |
| KRW 17,130   | Samjin Pharmaceutical Co Ltd               | 420,587      | 0.03            | MYR 2,721,000  | Sime Darby Bhd                        | 1,428,828          | 0.09            |
| KRW 14,566   | Samsung C&T Corp                           | 1,765,537    | 0.11            | MYR 837,521  | Supermax Corp Bhd                     | 665,740            | 0.04            |
| KRW 27,736   | Samsung Electro-Mechanics Co Ltd           | 4,359,341    | 0.26            | MYR 1,769,300  | Telekom Malaysia Bhd                  | 2,586,933          | 0.16            |
| KRW 959,399  | Samsung Electronics Co Ltd                 | 68,750,610   | 4.15            | MYR 62,370   | Tenaga Nasional Bhd                   | 147,080            | 0.01            |
| KRW 157,908  | Samsung Electronics Co Ltd-Preferred Stock | 10,334,165   | 0.62            | MYR 103,650  | TIME dotCom Bhd                       | 351,034            | 0.02            |
| KRW 53,703   | Samsung Engineering Co Ltd                 | 1,139,725    | 0.07            | MYR 1,540,500  | Top Glove Corp Bhd                    | 1,547,365          | 0.09            |
| KRW 8,577  | Samsung Life Insurance Co Ltd              | 607,774      | 0.04            | <b>Total Malaysia</b>  |                                       | <b>16,477,251</b>  | <b>0.99</b>     |
| KRW 5,248  | Samsung SDI Co Ltd                         | 3,252,767    | 0.20            | Mexico   |                                       |                    |                 |
| KRW 38,084   | Samsung Securities Co Ltd                  | 1,520,113    | 0.09            | MXN 4,554,658  | America Movil SAB de CV               | 3,431,349          | 0.21            |
|  |  |              |                 | USD 231,516  | America Movil SAB de CV-ADR           | 3,472,740          | 0.21            |
|  |  |              |                 | MXN 375,796  | Arca Continental SAB de CV            | 2,182,242          | 0.13            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description   | Market Value | % of Net Assets | Quantity   | Description                                  | Market Value | % of Net Assets |
|--|---|--------------|-----------------|--|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another 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)   |  |              |                 |
| Mexico (continued)   |   |              |                 | Qatar (continued)  |  |              |                 |
| MXN 133,400  | Bolsa Mexicana de Valores SAB de CV                   | 294,196      | 0.02            | QAR 503,339  | Ooredoo QPSC                                 | 1,008,475    | 0.06            |
| MXN 208,700  | Corp Inmobiliaria Vesta SAB de CV                     | 406,488      | 0.02            | QAR 70,306   | Qatar Electricity & Water Co QSC             | 321,697      | 0.02            |
| MXN 1,575,000  | Fibra Uno Administracion SA de CV REIT                | 1,703,109    | 0.10            | QAR 1,324,740  | Qatar Gas Transport Co Ltd                   | 1,091,519    | 0.07            |
| MXN 204,908  | Gruma SAB de CV                                       | 2,293,039    | 0.14            | QAR 131,056  | Qatar International Islamic Bank QSC         | 335,109      | 0.02            |
| MXN 232,700  | Grupo Bimbo SAB de CV                                 | 512,956      | 0.03            | QAR 246,980  | Qatar Islamic Bank SAQ                       | 1,172,833    | 0.07            |
| MXN 197,861  | Grupo Comercial Chedraui SA de CV                     | 317,106      | 0.02            | QAR 185,947  | Qatar National Bank QPSC                     | 916,712      | 0.06            |
| MXN 823,900  | Grupo Financiero Banorte SAB de CV                    | 5,328,112    | 0.32            | QAR 382,048  | Vodafone Qatar QSC                           | 169,461      | 0.01            |
| MXN 45,512   | Industrias Bachoco SAB de CV                          | 172,054      | 0.01            | Total Qatar  |  | 8,551,999    | 0.52            |
| MXN 9,500  | Industrias Penoles SAB de CV                          | 131,289      | 0.01            | Russia   |  |              |                 |
| MXN 798,505  | Kimberly-Clark de Mexico SAB de CV                    | 1,418,504    | 0.09            | USD 2,521,993  | Alrosa PJSC                                  | 4,639,125    | 0.28            |
| MXN 29,402   | La Comer SAB de CV                                    | 62,376       | 0.00            | USD 681,692  | Gazprom PJSC-ADR                             | 5,198,207    | 0.31            |
| MXN 254,035  | Macquarie Mexico Real Estate Management SA de CV REIT | 313,868      | 0.02            | USD 3,838,928  | Inter RAO UES PJSC                           | 246,194      | 0.02            |
| MXN 1,336,800  | Orbia Advance Corp SAB de CV                          | 3,500,703    | 0.21            | USD 80,561   | Lukoil PJSC-ADR                              | 7,411,612    | 0.45            |
| Total Mexico   |   | 25,540,131   | 1.54            | USD 82,714   | Magnit PJSC-GDR                              | 1,199,767    | 0.07            |
| Pakistan   |   |              |                 | USD 2,473,912  | Magnitogorsk Iron & Steel Works PJSC         | 2,051,835    | 0.12            |
| PKR 627,880  | Engro Fertilizers Ltd                                 | 279,956      | 0.02            | USD 367,310  | Mobile TeleSystems PJSC-ADR                  | 3,401,291    | 0.21            |
| Total Pakistan   |   | 279,956      | 0.02            | USD 2,551  | Novatek PJSC-GDR                             | 559,434      | 0.03            |
| Philippines  |   |              |                 | USD 939,826  | Novolipetsk Steel PJSC                       | 2,955,830    | 0.18            |
| PHP 414,680  | Ayala Land Inc  | 306,242      | 0.02            | USD 125,658  | PhosAgro PJSC-GDR                            | 2,543,318    | 0.15            |
| PHP 22,827   | Globe Telecom Inc                                     | 860,426      | 0.05            | USD 452,981  | Rosneft Oil Co PJSC-GDR                      | 3,506,073    | 0.21            |
| PHP 715,240  | International Container Terminal Services Inc         | 2,398,541    | 0.14            | USD 2,847,107  | Sberbank of Russia PJSC                      | 11,913,585   | 0.72            |
| PHP 94,394   | Manila Electric Co                                    | 536,024      | 0.03            | USD 138,747  | Severstal PJSC-GDR                           | 2,983,061    | 0.18            |
| PHP 3,305,593  | Nickel Asia Corp                                      | 373,119      | 0.02            | USD 145,583  | Tatneft PJSC                                 | 1,058,586    | 0.06            |
| PHP 61,515   | PLDT Inc  | 1,629,395    | 0.10            | USD 1,619,814,020  | VTB Bank PJSC                                | 1,073,937    | 0.06            |
| PHP 372,163  | Semirara Mining & Power Corp                          | 112,377      | 0.01            | USD 36,353   | X5 Retail Group NV-GDR                       | 1,274,536    | 0.08            |
| PHP 365,200  | SM Prime Holdings Inc                                 | 273,068      | 0.02            | USD 24,694   | Yandex NV                                    | 1,747,101    | 0.11            |
| Total Philippines  |   | 6,489,192    | 0.39            | Total Russia   |  | 53,763,492   | 3.24            |
| Poland   |   |              |                 | Saudi Arabia   |  |              |                 |
| PLN 21,991   | Allegro.eu SA   | 379,052      | 0.02            | SAR 26,203   | Abdullah Al Othaim Markets Co                | 866,354      | 0.05            |
| PLN 28,826   | Asseco Poland SA                                      | 584,167      | 0.03            | SAR 130,729  | Advanced Petrochemical Co                    | 2,520,186    | 0.15            |
| PLN 98,651   | Bank Polska Kasa Opieki SA                            | 2,409,914    | 0.15            | SAR 60,311   | Al Hammadi Co for Development and Investment | 636,816      | 0.04            |
| PLN 139,940  | Cyfrowy Polsat SA                                     | 1,100,552    | 0.07            | SAR 295,282  | Al Rajhi Bank                                | 8,739,415    | 0.53            |
| PLN 13,993   | Dino Polska SA  | 1,028,800    | 0.06            | SAR 67,553   | Aldrees Petroleum and Transport Services Co  | 1,230,234    | 0.07            |
| PLN 6,863  | Polski Koncern Naftowy ORLEN SA                       | 138,414      | 0.01            | SAR 322,571  | Alinma Bank                                  | 1,809,645    | 0.11            |
| PLN 1,296,463  | Polskie Gornictwo Naftowe i Gazownictwo SA            | 2,272,131    | 0.14            | SAR 130,746  | Arab National Bank                           | 791,365      | 0.05            |
| PLN 250,914  | Powszechna Kasa Oszczednosci Bank Polski SA           | 2,493,322    | 0.15            | SAR 413,337  | Arriyadh Development Co                      | 2,697,976    | 0.16            |
| Total Poland   |   | 10,406,352   | 0.63            | SAR 721,848  | Bank Al-Jazira                               | 3,560,737    | 0.22            |
| Qatar  |   |              |                 | SAR 143,634  | Banque Saudi Fransi                          | 1,470,655    | 0.09            |
| QAR 357,670  | Commercial Bank PQSC                                  | 517,693      | 0.03            | SAR 8,308  | Dallah Healthcare Co                         | 175,889      | 0.01            |
| QAR 274,864  | Doha Bank QPSC  | 213,188      | 0.01            | SAR 26,646   | Ethihad Etisalat Co                          | 235,526      | 0.01            |
| QAR 114,840  | Industries Qatar QSC                                  | 417,915      | 0.03            | SAR 21,652   | Jarir Marketing Co                           | 1,219,311    | 0.07            |
| QAR 1,949,431  | Masraf Al Rayan QSC                                   | 2,387,397    | 0.14            | SAR 30,211   | Mouwassat Medical Services Co                | 1,451,584    | 0.09            |
|  |   |              |                 | SAR 295,168  | National Commercial Bank                     | 4,533,297    | 0.27            |
|  |   |              |                 | SAR 23,605   | National Medical Care Co                     | 427,992      | 0.03            |
|  |   |              |                 | SAR 61,601   | National Petrochemical Co                    | 722,708      | 0.04            |
|  |   |              |                 | SAR 41,448   | Qassim Cement Co                             | 950,439      | 0.06            |
|  |   |              |                 | SAR 294,774  | Riyad Bank                                   | 2,082,847    | 0.13            |
|  |   |              |                 | SAR 22,404   | Sahara International Petrochemical Co        | 183,096      | 0.01            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description                            | Market Value      | % of Net Assets | Quantity   | Description                               | Market Value | % of Net Assets |
|--|--|-------------------|-----------------|--|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another 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)   |   |              |                 |
| Saudi Arabia (continued)   |  |                   |                 | Taiwan (continued)   |   |              |                 |
| SAR 9,138  | Saudi Arabian Fertilizer Co            | 290,923           | 0.02            | TWD 869,000  | Cheng Shin Rubber Industry Co Ltd         | 1,458,080    | 0.09            |
| SAR 64,215   | Saudi Electricity Co                   | 413,329           | 0.03            | TWD 236,486  | Chicony Electronics Co Ltd                | 682,404      | 0.04            |
| SAR 342,037  | Saudi Industrial Investment Group      | 3,192,005         | 0.19            | TWD 278,837  | China Bills Finance Corp                  | 162,123      | 0.01            |
| SAR 95,469   | Saudi Telecom Co                       | 3,349,968         | 0.20            | TWD 1,219,000  | China Life Insurance Co Ltd               | 1,152,827    | 0.07            |
| SAR 72,199   | United Electronics Co                  | 2,560,385         | 0.15            | TWD 149,000  | Chipbond Technology Corp                  | 385,034      | 0.02            |
| SAR 133,726  | United International Transportation Co | 1,608,107         | 0.10            | TWD 581,000  | ChipMOS Technologies Inc                  | 992,574      | 0.06            |
| SAR 116,208  | Yanbu National Petrochemical Co        | 2,249,547         | 0.14            | USD 24,216   | Chunghwa Telecom Co Ltd-ADR               | 984,623      | 0.06            |
| <b>Total Saudi Arabia</b>  |  | <b>49,970,336</b> | <b>3.02</b>     | TWD 313,000  | Coretronic Corp                           | 688,628      | 0.04            |
| Singapore  |  |                   |                 | TWD 5,754,968  | CTBC Financial Holding Co Ltd             | 4,688,659    | 0.28            |
| HKD 266,700  | BOC Aviation Ltd                       | 2,249,445         | 0.13            | TWD 156,000  | Delta Electronics Inc                     | 1,696,474    | 0.10            |
| SGD 262,300  | Japfa Ltd                              | 160,986           | 0.01            | TWD 554,000  | Far Eastern Department Stores Ltd         | 452,346      | 0.03            |
| <b>Total Singapore</b>   |  | <b>2,410,431</b>  | <b>0.14</b>     | TWD 304,605  | Farglory Land Development Co Ltd          | 582,699      | 0.04            |
| South Africa   |  |                   |                 | TWD 3,284,305  | First Financial Holding Co Ltd            | 2,675,773    | 0.16            |
| ZAR 125,995  | Absa Group Ltd                         | 1,197,587         | 0.07            | TWD 2,523,525  | Fubon Financial Holding Co Ltd            | 6,693,172    | 0.40            |
| ZAR 28,449   | AECI Ltd                               | 195,873           | 0.01            | TWD 167,000  | Gamania Digital Entertainment Co Ltd      | 382,399      | 0.02            |
| ZAR 78,228   | African Rainbow Minerals Ltd           | 1,398,968         | 0.08            | TWD 108,000  | Giant Manufacturing Co Ltd                | 1,234,563    | 0.07            |
| ZAR 18,051   | Anglo American Platinum Ltd            | 2,085,162         | 0.13            | TWD 578,749  | Great Wall Enterprise Co Ltd              | 1,248,374    | 0.08            |
| ZAR 23,845   | AngloGold Ashanti Ltd                  | 443,359           | 0.03            | TWD 158,000  | Greatek Electronics Inc                   | 446,852      | 0.03            |
| ZAR 37,152   | Barloworld Ltd                         | 277,207           | 0.02            | TWD 654,000  | Ho Tung Chemical Corp                     | 287,537      | 0.02            |
| ZAR 275,108  | Coronation Fund Managers Ltd           | 934,447           | 0.06            | TWD 3,091,740  | Hon Hai Precision Industry Co Ltd         | 12,427,990   | 0.75            |
| ZAR 77,094   | Exxaro Resources Ltd                   | 909,335           | 0.06            | TWD 58,000   | Huaku Development Co Ltd                  | 176,940      | 0.01            |
| ZAR 235,415  | FirstRand Ltd                          | 883,543           | 0.05            | TWD 584,000  | Kindom Development Co Ltd                 | 819,539      | 0.05            |
| ZAR 176,884  | Gold Fields Ltd                        | 1,590,609         | 0.10            | TWD 683,500  | King's Town Bank Co Ltd                   | 977,568      | 0.06            |
| ZAR 229,369  | Impala Platinum Holdings Ltd           | 3,782,832         | 0.23            | TWD 54,000   | Kung Long Batteries Industrial Co Ltd     | 291,682      | 0.02            |
| ZAR 45,577   | Imperial Logistics Ltd                 | 151,362           | 0.01            | TWD 156,349  | Lien Hwa Industrial Holdings Corp         | 280,572      | 0.02            |
| ZAR 73,242   | Kumba Iron Ore Ltd                     | 3,285,868         | 0.20            | TWD 1,837,303  | Lite-On Technology Corp                   | 3,798,247    | 0.23            |
| ZAR 83,305   | Motus Holdings Ltd                     | 544,564           | 0.03            | TWD 20,000   | Lotes Co Ltd                              | 419,201      | 0.03            |
| ZAR 96,138   | Mr Price Group Ltd                     | 1,417,419         | 0.09            | TWD 316,721  | MediaTek Inc                              | 10,935,329   | 0.66            |
| ZAR 151,619  | Multichoice Group Ltd                  | 1,245,976         | 0.08            | TWD 178,000  | Micro-Star International Co Ltd           | 1,006,191    | 0.06            |
| ZAR 76,017   | Naspers Ltd                            | 15,961,720        | 0.96            | TWD 26,000   | momo.com Inc                              | 1,758,995    | 0.11            |
| ZAR 87,449   | Northam Platinum Ltd                   | 1,328,569         | 0.08            | TWD 117,000  | Namchow Holdings Co Ltd                   | 214,579      | 0.01            |
| ZAR 426,323  | Old Mutual Ltd                         | 403,072           | 0.02            | TWD 63,000   | Nien Made Enterprise Co Ltd               | 934,966      | 0.06            |
| ZAR 40,287   | PSG Group Ltd                          | 224,560           | 0.01            | TWD 283,000  | Novatek Microelectronics Corp             | 5,068,354    | 0.31            |
| ZAR 112,503  | Reunert Ltd                            | 399,625           | 0.02            | TWD 70,000   | Phison Electronics Corp                   | 1,205,922    | 0.07            |
| ZAR 338,667  | Shoprite Holdings Ltd                  | 3,686,765         | 0.22            | TWD 2,097,422  | Pou Chen Corp                             | 2,958,410    | 0.18            |
| ZAR 1,105,778  | Sibanye Stillwater Ltd                 | 4,620,202         | 0.28            | TWD 625,000  | Powertech Technology Inc                  | 2,411,395    | 0.15            |
| ZAR 44,731   | SPAR Group Ltd                         | 566,674           | 0.03            | TWD 907,000  | Quanta Computer Inc                       | 2,848,363    | 0.17            |
| ZAR 146,709  | Standard Bank Group Ltd                | 1,311,147         | 0.08            | TWD 109,000  | Realtek Semiconductor Corp                | 1,975,594    | 0.12            |
| ZAR 87,321   | Tiger Brands Ltd                       | 1,278,129         | 0.08            | USD 6,500  | Silicon Motion Technology Corp            | 416,650      | 0.02            |
| ZAR 281,769  | Vodacom Group Ltd                      | 2,541,076         | 0.15            | TWD 5,719,349  | SinoPac Financial Holdings Co Ltd         | 2,822,469    | 0.17            |
| ZAR 713,583  | Woolworths Holdings Ltd                | 2,694,162         | 0.16            | TWD 4,782,511  | Taishin Financial Holding Co Ltd          | 2,617,615    | 0.16            |
| <b>Total South Africa</b>  |  | <b>55,359,812</b> | <b>3.34</b>     | TWD 1,666,818  | Taiwan Cement Corp                        | 3,050,972    | 0.18            |
| Taiwan   |  |                   |                 | TWD 323,000  | Taiwan Hon Chuan Enterprise Co Ltd        | 891,474      | 0.05            |
| TWD 451,000  | Ardentec Corp                          | 731,636           | 0.04            | TWD 4,798,877  | Taiwan Semiconductor Manufacturing Co Ltd | 102,479,383  | 6.19            |
| TWD 868,000  | ASE Technology Holding Co Ltd          | 3,489,134         | 0.21            | TWD 1,126,000  | Teco Electric and Machinery Co Ltd        | 1,341,703    | 0.08            |
| TWD 167,000  | Asustek Computer Inc                   | 2,226,667         | 0.13            | TWD 84,000   | Test Research Inc                         | 179,682      | 0.01            |
| TWD 353,000  | AU Optronics Corp                      | 286,961           | 0.02            |  |   |              |                 |
| TWD 39,000   | Bioteque Corp                          | 166,568           | 0.01            |  |   |              |                 |
| TWD 3,176,995  | Cathay Financial Holding Co Ltd        | 6,145,896         | 0.37            |  |   |              |                 |
| TWD 280,990  | Chailease Holding Co Ltd               | 2,042,188         | 0.12            |  |   |              |                 |
| TWD 1,387,000  | Cheng Loong Corp                       | 2,414,338         | 0.15            |  |   |              |                 |



## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description                               | Market Value | % of Net Assets | Quantity   | Description                                     | Market Value  | % of Net Assets |
|--|---|--------------|-----------------|--|---|---------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another 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)   |   |               |                 |
| Taiwan (continued)   |   |              |                 | United Kingdom   |   |               |                 |
| TWD 355,000  | Tripod Technology Corp                    | 1,720,054    | 0.10            | GBP 349,942  | Evrax PLC                                       | 2,861,890     | 0.17            |
| TWD 650,000  | Tung Ho Steel Enterprise Corp             | 1,224,765    | 0.07            | Total United Kingdom   |   | 2,861,890     | 0.17            |
| TWD 350,000  | TXC Corp                                  | 1,582,773    | 0.10            | United States  |   |               |                 |
| TWD 1,670,529  | Uni-President Enterprises Corp            | 4,388,792    | 0.26            | KRW 5,682  | Kolon Tissuegene Inc                            | 40,414        | 0.00            |
| TWD 187,600  | United Integrated Services Co Ltd         | 1,430,776    | 0.09            | USD 88,775   | Yum China Holdings Inc                          | 5,881,344     | 0.36            |
| TWD 2,233,000  | United Microelectronics Corp              | 4,255,623    | 0.26            | Total United States  |   | 5,921,758     | 0.36            |
| TWD 90,000   | Wan Hai Lines Ltd                         | 1,036,878    | 0.06            | Total Common and Preferred Stocks  |   | 1,649,035,935 | 99.54           |
| TWD 227,000  | Yang Ming Marine Transport Corp           | 1,486,855    | 0.09            | Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market       |   |               |                 |
| TWD 5,277,282  | Yuanta Financial Holding Co Ltd           | 5,085,510    | 0.31            |  |   | 1,649,035,935 | 99.54           |
| Total Taiwan   |   | 230,920,340  | 13.94           |  |   |               |                 |
| Thailand   |   |              |                 | Other transferable securities  |   |               |                 |
| THB 7,752,700  | AP Thailand PCL                           | 2,019,814    | 0.12            | Corporate Bonds - 0.01%  |   |               |                 |
| THB 1,935,100  | Charoen Pokphand Foods PCL                | 1,600,005    | 0.10            | Brazil   |   |               |                 |
| THB 4,604,200  | Chularat Hospital PCL                     | 571,754      | 0.04            | BRL 8,920  | Vale SA, zero coupon, perpetual                 | 106,334       | 0.01            |
| THB 73,000   | Delta Electronics Thailand PCL            | 1,316,505    | 0.08            | Total Brazil   |   | 106,334       | 0.01            |
| THB 249,154  | Hana Microelectronics PCL                 | 553,892      | 0.03            | Total Corporate Bonds  |   |               |                 |
| THB 580,400  | Indorama Ventures PCL                     | 737,950      | 0.05            | Common and Preferred Stocks - 0.00%  |   |               |                 |
| THB 782,900  | Kiatnakin Bank PCL                        | 1,361,831    | 0.08            | Brazil   |   |               |                 |
| THB 995,500  | PTT Exploration & Production PCL          | 3,634,119    | 0.22            | BRL 430,253  | Ultrapar Participacoes SA                       | 3,429         | 0.00            |
| THB 3,790,680  | PTT PCL                                   | 4,642,252    | 0.28            | Total Brazil   |   | 3,429         | 0.00            |
| THB 13,559,217   | Quality Houses PCL                        | 964,587      | 0.06            | Cayman Islands   |   |               |                 |
| THB 90,728   | Siam Cement PCL                           | 1,222,917    | 0.07            | HKD 1,608,600  | China Metal Recycling Holdings Ltd*             | 0             | 0.00            |
| THB 951,700  | Siam Commercial Bank PCL                  | 2,910,034    | 0.18            | Total Cayman Islands   |   | 0             | 0.00            |
| THB 303,500  | SPCG PCL                                  | 178,028      | 0.01            | China  |   |               |                 |
| THB 1,332,200  | Supalai PCL                               | 856,266      | 0.05            | HKD 639,000  | Trony Solar Holdings Co Ltd*                    | 0             | 0.00            |
| THB 5,745,100  | Thai Union Group PCL                      | 3,549,235    | 0.21            | Total China  |   | 0             | 0.00            |
| THB 391,200  | Thai Vegetable Oil PCL                    | 399,744      | 0.02            | Hong Kong  |   |               |                 |
| THB 847,800  | Thanachart Capital PCL                    | 912,608      | 0.06            | HKD 4,826,100  | China Com Rich Rene Ene Invest*                 | 0             | 0.00            |
| THB 860,650  | Tisco Financial Group PCL                 | 2,376,522    | 0.14            | HKD 53,542   | China Lumena New M Right*                       | 0             | 0.00            |
| Total Thailand   |   | 29,808,063   | 1.80            | HKD 1,052,000  | Untrade Anxin China*                            | 0             | 0.00            |
| Turkey   |   |              |                 | HKD 1,256,500  | Untrade Realgold Mining*                        | 0             | 0.00            |
| TRY 189,347  | Anadolu Efes Biracilik Ve Malt Sanayii AS | 485,164      | 0.03            | Total Hong Kong  |   | 0             | 0.00            |
| TRY 95,661   | Coca-Cola Icecek AS                       | 856,132      | 0.05            | Mexico   |   |               |                 |
| TRY 89,425   | Eregli Demir ve Celik Fabrikalari TAS     | 185,284      | 0.01            | MXN 47,000   | Altos Hornos de Mexico SA de CV*                | 0             | 0.00            |
| TRY 126,213  | Ford Otomotiv Sanayi AS                   | 2,472,685    | 0.15            | MXN 48,197   | Corporacion Chihuahua SA de CV*                 | 0             | 0.00            |
| TRY 384,982  | KOC Holding AS                            | 812,284      | 0.05            | MXN 50   | Corporacion Chihuahua SA de CV-Preferred Stock* | 0             | 0.00            |
| TRY 109,311  | Tofas Turk Otomobil Fabrikasi AS          | 371,689      | 0.02            | Total Mexico   |   | 0             | 0.00            |
| TRY 850,466  | Turkcell Iletisim Hizmetleri AS           | 1,576,115    | 0.10            | Total Common and Preferred Stocks  |   | 3,429         | 0.00            |
| Total Turkey   |   | 6,759,353    | 0.41            | Total Other transferable securities  |   | 109,763       | 0.01            |
| United Arab Emirates   |   |              |                 | TOTAL INVESTMENTS  |   |               |                 |
| AED 178,695  | Abu Dhabi Commercial Bank PJSC            | 334,219      | 0.02            |  |   | 1,649,145,698 | 99.55           |
| AED 491,762  | Abu Dhabi Islamic Bank PJSC               | 733,663      | 0.04            |  |   |               |                 |
| AED 3,654,774  | Aldar Properties PJSC                     | 3,800,889    | 0.23            |  |   |               |                 |
| AED 1,569,928  | Dubai Islamic Bank PJSC                   | 2,060,099    | 0.13            |  |   |               |                 |
| AED 685,763  | Emirates NBD Bank PJSC                    | 2,473,724    | 0.15            |  |   |               |                 |
| AED 631,789  | Emirates Telecommunications Group Co PJSC | 3,784,043    | 0.23            |  |   |               |                 |
| AED 110,360  | First Abu Dhabi Bank PJSC                 | 501,753      | 0.03            |  |   |               |                 |
| Total United Arab Emirates   |   | 13,688,390   | 0.83            |  |   |               |                 |

## Schedule of Investments *(continued)*

as at 30 June 2021 (Expressed in US Dollar)

Derivatives

Futures Contracts – (0.00)%

| Description                                      | Currency | Number of<br>Contracts | Commitment | Unrealised<br>Loss   | % of<br>Net Assets |
|--|----------|------------------------|------------|----------------------|--------------------|
| MSCI EMERGING MARKETS INDEX FUTURE, due 17/09/21 | USD      | 1                      | 68,240     | (260)                | (0.00)             |
| Unrealised Loss on Futures Contracts             |          |                        | 68,240     | (260)                | (0.00)             |
| Total Futures Contracts                          |          |                        | 68,240     | (260)                | (0.00)             |
| Other Net Assets/(Liabilities)                   |          |                        |            | 7,489,309            | 0.45               |
| <b>TOTAL NET ASSETS</b>                          |          |                        |            | <b>1,656,634,747</b> | <b>100.00</b>      |

The counterparty for futures contracts was Goldman Sachs & Co. Collateral held for the futures contracts includes USD 4,063 held as cash at Goldman Sachs & Co.

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

## Schedule of Investments

as at 30 June 2021 (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 - 98.65%   |  |                  |                 | Common and Preferred Stocks - 98.65% <i>(continued)</i>   |   |                   |                 |
| Austria  |  |                  |                 | France <i>(continued)</i>   |   |                   |                 |
| EUR 5,621  | ANDRITZ AG                                   | 266,323          | 0.74            | EUR 11,601  | Publicis Groupe SA                          | 625,758           | 1.73            |
| EUR 1,126  | AT&S Austria Technologie & Systemtechnik AG  | 41,099           | 0.11            | EUR 3,001   | Quadiant                                    | 76,045            | 0.21            |
| EUR 3,053  | BAWAG Group AG                               | 137,019          | 0.38            | EUR 12,230  | Sanofi                                      | 1,080,643         | 2.98            |
| EUR 5,227  | OMV AG                                       | 250,739          | 0.69            | EUR 5,031   | Schneider Electric SE                       | 667,513           | 1.84            |
| EUR 1,468  | Semperit AG Holding                          | 49,765           | 0.14            | EUR 956   | SEB SA                                      | 145,694           | 0.40            |
| EUR 2,517  | Telekom Austria AG                           | 18,122           | 0.05            | EUR 28,009  | Societe Generale SA                         | 696,304           | 1.92            |
| EUR 3,335  | Wienerberger AG                              | 108,388          | 0.30            | EUR 1,082   | Sopra Steria Group                          | 175,500           | 0.48            |
| <b>Total Austria</b>   |  | <b>871,455</b>   | <b>2.41</b>     | EUR 16,418  | Television Francaise 1                      | 139,963           | 0.39            |
| Belgium  |  |                  |                 | EUR 16,327  | TOTAL SA                                    | 622,957           | 1.72            |
| EUR 10,538   | Ageas  | 493,178          | 1.36            | EUR 701   | Trigano SA                                  | 122,114           | 0.34            |
| EUR 7,805  | Anheuser-Busch InBev SA                      | 474,622          | 1.31            | EUR 1,337   | Vicat SA                                    | 54,483            | 0.15            |
| EUR 2,706  | Bekaert SA                                   | 101,692          | 0.28            | EUR 242   | Vilmorin & Cie SA                           | 13,552            | 0.04            |
| EUR 1,717  | D'ieteren SA/NV                              | 175,134          | 0.48            | EUR 1,272   | Vivendi SA                                  | 36,036            | 0.10            |
| EUR 1,534  | Ion Beam Applications                        | 25,556           | 0.07            | <b>Total France</b>   |   | <b>10,406,670</b> | <b>28.71</b>    |
| EUR 6,086  | X-Fab Silicon Foundries SE                   | 48,688           | 0.14            | Germany   |   |                   |                 |
| <b>Total Belgium</b>   |  | <b>1,318,870</b> | <b>3.64</b>     | EUR 6,934   | ADVA Optical Networking SE                  | 80,989            | 0.22            |
| Finland  |  |                  |                 | EUR 4,755   | Allianz SE                                  | 999,976           | 2.76            |
| EUR 5,520  | Fortum OYJ                                   | 128,395          | 0.35            | EUR 3,437   | Aurubis AG                                  | 268,636           | 0.74            |
| EUR 19,329   | Kesko OYJ                                    | 602,098          | 1.66            | EUR 8,276   | Bayerische Motoren Werke AG                 | 739,129           | 2.04            |
| EUR 5,189  | Konecranes Oyj                               | 184,313          | 0.51            | EUR 979   | Bayerische Motoren Werke AG—Preferred Stock | 74,208            | 0.21            |
| EUR 844  | Musti Group Oyj                              | 26,350           | 0.07            | EUR 5,536   | Brenntag AG                                 | 434,133           | 1.20            |
| EUR 6,799  | Tokmanni Group Corp                          | 158,553          | 0.44            | EUR 302   | Cewe Stiftung & Co KGAA                     | 39,441            | 0.11            |
| EUR 2,918  | Uponor Oyj                                   | 71,316           | 0.20            | EUR 8,273   | Covestro AG                                 | 450,548           | 1.24            |
| EUR 7,229  | Valmet OYJ                                   | 265,883          | 0.73            | EUR 13,200  | Daimler AG                                  | 993,960           | 2.74            |
| <b>Total Finland</b>   |  | <b>1,436,908</b> | <b>3.96</b>     | EUR 16,797  | Deutsche Post AG                            | 963,476           | 2.66            |
| France   |  |                  |                 | EUR 28,672  | Deutsche Telekom AG                         | 510,706           | 1.41            |
| EUR 513  | AKWEL  | 12,620           | 0.03            | EUR 9,575   | E.ON SE                                     | 93,394            | 0.26            |
| EUR 5,134  | ALD SA                                       | 64,894           | 0.18            | EUR 538   | Elmos Semiconductor SE                      | 19,637            | 0.05            |
| EUR 1,698  | Arkema SA                                    | 179,648          | 0.50            | EUR 5,693   | Fresenius Medical Care AG & Co KGaA         | 398,738           | 1.10            |
| EUR 5,518  | Beneteau SA                                  | 73,610           | 0.20            | EUR 2,553   | Fresenius SE & Co KGaA                      | 112,319           | 0.31            |
| EUR 16,752   | BNP Paribas SA                               | 885,678          | 2.44            | EUR 898   | HeidelbergCement AG                         | 64,961            | 0.18            |
| EUR 4,578  | Capgemini SE                                 | 741,636          | 2.05            | EUR 1,000   | Hornbach Baumarkt AG                        | 37,050            | 0.10            |
| EUR 2,323  | Chargeurs SA                                 | 54,358           | 0.15            | EUR 1,646   | Hornbach Holding AG & CO KGA                | 158,181           | 0.44            |
| EUR 13,257   | Cie de Saint-Gobain                          | 736,294          | 2.03            | EUR 149   | Jost Werke AG                               | 7,495             | 0.02            |
| EUR 1,160  | Cie Generale des Etablissements Michelin SCA | 156,020          | 0.43            | EUR 3,737   | Jungheinrich AG                             | 154,039           | 0.43            |
| EUR 21,150   | CNP Assurances                               | 303,503          | 0.84            | EUR 1,102   | LANXESS AG                                  | 63,718            | 0.18            |
| EUR 8,602  | Coface SA                                    | 87,912           | 0.24            | EUR 4,401   | Merck KGaA                                  | 711,642           | 1.96            |
| EUR 8,378  | Derichebourg SA                              | 71,381           | 0.20            | EUR 16,303  | ProSiebenSat.1 Media SE                     | 273,483           | 0.75            |
| EUR 20,207   | Electricite de France SA                     | 232,785          | 0.64            | EUR 3,876   | SAF-Holland SE                              | 45,465            | 0.13            |
| EUR 2,300  | Fnac Darty SA                                | 124,775          | 0.34            | EUR 4,587   | SAP SE                                      | 545,119           | 1.50            |
| EUR 2,331  | Ipsen SA                                     | 204,475          | 0.56            | EUR 713   | Sartorius AG—Preferred Stock                | 313,007           | 0.86            |
| EUR 415  | Kering SA                                    | 305,855          | 0.84            | EUR 4,974   | Siemens AG                                  | 664,626           | 1.83            |
| EUR 713  | L'Oreal SA                                   | 267,945          | 0.74            | EUR 97  | STO SE & Co KGaA—Preferred Stock            | 17,848            | 0.05            |
| EUR 1,593  | LVMH Moet Hennessy Louis Vuitton SE          | 1,053,451        | 2.91            | EUR 2,020   | Takkt AG                                    | 28,320            | 0.08            |
| EUR 5,492  | Maisons du Monde SA                          | 114,783          | 0.32            | EUR 252   | Volkswagen AG                               | 69,754            | 0.19            |
| EUR 740  | Manitou BF SA                                | 19,980           | 0.06            | EUR 1,694   | Volkswagen AG—Preferred Stock               | 357,773           | 0.99            |
| EUR 634  | Mersen SA                                    | 20,827           | 0.06            | EUR 369   | Westwing Group AG                           | 17,026            | 0.05            |
| EUR 630  | Nexans SA                                    | 48,416           | 0.13            | EUR 1,388   | Wuestenrot & Wuertembergische AG            | 26,816            | 0.07            |
| EUR 4,487  | Nexity SA                                    | 189,262          | 0.52            | <b>Total Germany</b>  |   | <b>9,735,613</b>  | <b>26.86</b>    |

## Schedule of Investments (continued)

as at 30 June 2021 (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 - 98.65% (continued)   |   |                  |                 | Common and Preferred Stocks - 98.65% (continued)  |  |                   |                 |
| Ireland  |   |                  |                 | Netherlands (continued)   |  |                   |                 |
| EUR 4,356  | CRH PLC                                     | 185,130          | 0.51            | EUR 5,779   | Koninklijke Philips NV                         | 241,504           | 0.67            |
| EUR 12,626   | Smurfit Kappa Group PLC                     | 577,640          | 1.59            | EUR 13,800  | NN Group NV                                    | 548,964           | 1.51            |
| EUR 16,225   | Total Produce PLC                           | 42,834           | 0.12            | EUR 57,855  | PostNL NV                                      | 264,513           | 0.73            |
| <b>Total Ireland</b>   |   | <b>805,604</b>   | <b>2.22</b>     | EUR 8,952   | Randstad NV                                    | 577,404           | 1.59            |
| Italy  |   |                  |                 | EUR 5,163   | Signify NV                                     | 275,395           | 0.76            |
| EUR 148,247  | A2A SpA                                     | 255,578          | 0.70            | EUR 19,798  | Stellantis NV                                  | 327,736           | 0.90            |
| EUR 4,207  | ACEA SpA                                    | 81,995           | 0.23            | <b>Total Netherlands</b>  |  | <b>5,646,242</b>  | <b>15.58</b>    |
| EUR 1,749  | Amplifon SpA                                | 72,828           | 0.20            | Spain   |  |                   |                 |
| EUR 36,891   | Anima Holding SpA                           | 154,610          | 0.43            | EUR 13,121  | Acerinox SA                                    | 133,637           | 0.37            |
| EUR 7,405  | Azimut Holding SpA                          | 151,655          | 0.42            | EUR 3,611   | ACS Actividades de Construccion y Servicios SA | 4,261             | 0.01            |
| EUR 1,732  | Cementir Holdings NV                        | 14,895           | 0.04            | EUR 2,674   | Almirall SA                                    | 39,334            | 0.11            |
| EUR 3,871  | Danieli & C Officine Meccaniche SpA         | 62,838           | 0.17            | EUR 99,885  | CaixaBank SA                                   | 259,102           | 0.71            |
| EUR 4,567  | De' Longhi SpA                              | 167,792          | 0.46            | EUR 4,158   | CIE Automotive SA                              | 103,784           | 0.29            |
| EUR 23,088   | Enel SpA                                    | 180,825          | 0.50            | EUR 9,010   | Gestamp Automocion SA                          | 40,239            | 0.11            |
| EUR 296,149  | Intesa Sanpaolo SpA                         | 689,879          | 1.90            | EUR 70,192  | Iberdrola SA                                   | 721,574           | 1.99            |
| EUR 99,874   | Iren SpA                                    | 240,297          | 0.66            | EUR 1,514   | Lar Espana Real Estate Socimi SA               | 7,426             | 0.02            |
| EUR 2,608  | La Doria SpA                                | 49,656           | 0.14            | EUR 124,405   | Liberbank SA                                   | 38,516            | 0.11            |
| EUR 45,240   | Mediaset SpA                                | 137,711          | 0.38            | EUR 16,065  | Mediaset Espana Comunicacion SA                | 84,984            | 0.23            |
| EUR 13,938   | Mediobanca Banca di Credito Finanziario SpA | 137,289          | 0.38            | EUR 14,414  | Telefonica SA                                  | 56,805            | 0.16            |
| EUR 757  | Sanlorenzo SpA/Ameglia                      | 17,562           | 0.05            | EUR 72,201  | Unicaja Banco SA                               | 62,454            | 0.17            |
| <b>Total Italy</b>   |   | <b>2,415,410</b> | <b>6.66</b>     | EUR 3,378   | Viscofan SA                                    | 198,626           | 0.55            |
| Luxembourg   |   |                  |                 | <b>Total Spain</b>  |  | <b>1,750,742</b>  | <b>4.83</b>     |
| EUR 5,666  | APERAM SA                                   | 244,828          | 0.68            | Switzerland   |  |                   |                 |
| EUR 27,455   | ArcelorMittal SA                            | 709,712          | 1.96            | EUR 9,574   | STMicroelectronics NV                          | 293,012           | 0.81            |
| EUR 1,251  | Eurofins Scientific SE                      | 120,596          | 0.33            | <b>Total Switzerland</b>  |  | <b>293,012</b>    | <b>0.81</b>     |
| <b>Total Luxembourg</b>  |   | <b>1,075,136</b> | <b>2.97</b>     | <b>Total Common and Preferred Stocks</b>  |  | <b>35,755,662</b> | <b>98.65</b>    |
| Netherlands  |   |                  |                 | <b>Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market</b> |  | <b>35,755,662</b> | <b>98.65</b>    |
| EUR 2,549  | Accell Group NV                             | 115,470          | 0.32            | <b>TOTAL INVESTMENTS</b>  |  | <b>35,755,662</b> | <b>98.65</b>    |
| EUR 1,135  | ASM International NV                        | 314,395          | 0.87            |   |  |                   |                 |
| EUR 3,803  | ASML Holding NV                             | 2,203,458        | 6.08            |   |  |                   |                 |
| EUR 26,154   | Koninklijke Ahold Delhaize NV               | 655,681          | 1.81            |   |  |                   |                 |
| EUR 46,212   | Koninklijke KPN NV                          | 121,722          | 0.34            |   |  |                   |                 |

### Derivatives

Futures Contracts – (0.02)%

| Description                              | Currency | Number of Contracts | Commitment     | Unrealised Loss   | % of Net Assets |
|--|----------|---------------------|----------------|-------------------|-----------------|
| EURO STOXX 50 INDEX FUTURE, due 17/09/21 | EUR      | 9                   | 364,995        | (6,075)           | (0.02)          |
| Unrealised Loss on Futures Contracts     |          |                     | 364,995        | (6,075)           | (0.02)          |
| <b>Total Futures Contracts</b>           |          |                     | <b>364,995</b> | <b>(6,075)</b>    | <b>(0.02)</b>   |
| Other Net Assets/(Liabilities)           |          |                     |                | 497,555           | 1.37            |
| <b>TOTAL NET ASSETS</b>                  |          |                     |                | <b>36,247,142</b> | <b>100.00</b>   |

The counterparty for futures contracts was Goldman Sachs & Co. Collateral held for the futures contracts includes EUR 30,314 held as cash at Goldman Sachs & Co.

## Schedule of Investments

as at 30 June 2021 (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 - 99.32%   |                                |                  |                 | Common and Preferred Stocks - 99.32% <i>(continued)</i>   |  |                  |                 |
| Austria  |                                |                  |                 | Germany <i>(continued)</i>  |  |                  |                 |
| EUR 5,303  | ANDRITZ AG                     | 251,256          | 0.73            | EUR 1,217   | BayWa AG                                   | 44,299           | 0.13            |
| EUR 1,397  | Palfinger AG                   | 49,384           | 0.15            | EUR 1,128   | Bilfinger SE                               | 28,471           | 0.08            |
| GBP 6,690  | Rhi Magnesita NV               | 315,623          | 0.92            | EUR 2,049   | Cewe Stiftung & Co KGAA                    | 267,599          | 0.78            |
| EUR 339  | S&T AG                         | 6,543            | 0.02            | EUR 1,417   | Dermapharm Holdings SE                     | 95,293           | 0.28            |
| EUR 1,915  | Semperit AG Holding            | 64,918           | 0.19            | EUR 12,708  | Deutsche Pfandbriefbank AG                 | 105,959          | 0.31            |
| EUR 6,033  | Wienerberger AG                | 196,072          | 0.57            | EUR 3,878   | Elmos Semiconductor SE                     | 141,547          | 0.41            |
| <b>Total Austria</b>   |                                | <b>883,796</b>   | <b>2.58</b>     | EUR 736   | Gerresheimer AG                            | 68,632           | 0.20            |
| Belgium  |                                |                  |                 | EUR 7,892   | GFT Technologies SE                        | 169,283          | 0.49            |
| EUR 8,146  | Bekaert SA                     | 306,127          | 0.90            | EUR 443   | Jost Werke AG                              | 22,283           | 0.06            |
| EUR 470  | D'ieteren SA/NV                | 47,940           | 0.14            | EUR 7,825   | Jungheinrich AG                            | 322,547          | 0.94            |
| EUR 648  | EVS Broadcast Equipment SA     | 11,470           | 0.03            | EUR 12,750  | ProSiebenSat.1 Media SE                    | 213,881          | 0.62            |
| EUR 4,578  | Ion Beam Applications          | 76,269           | 0.22            | EUR 5,416   | SAF-Holland SE                             | 63,530           | 0.19            |
| EUR 675  | Melexis NV                     | 59,096           | 0.17            | GBP 25,348  | Sirius Real Estate Ltd                     | 32,658           | 0.10            |
| EUR 6,228  | X-Fab Silicon Foundries SE     | 49,824           | 0.15            | EUR 1,909   | STO SE & Co KGaA-Preferred Stock           | 351,256          | 1.03            |
| <b>Total Belgium</b>   |                                | <b>550,726</b>   | <b>1.61</b>     | EUR 592   | SUESS MicroTec SE                          | 16,398           | 0.05            |
| Denmark  |                                |                  |                 | EUR 581   | Wacker Neuson SE                           | 14,084           | 0.04            |
| DKK 8,577  | D/S Norden A/S                 | 230,104          | 0.67            | EUR 5,186   | Wuestenrot & Wuertembergische AG           | 100,194          | 0.29            |
| DKK 500  | GN Store Nord A/S              | 36,833           | 0.11            | <b>Total Germany</b>  |  | <b>2,859,578</b> | <b>8.34</b>     |
| DKK 13,065   | Matas A/S                      | 199,588          | 0.58            | Gibraltar   |  |                  |                 |
| DKK 16,673   | Scandinavian Tobacco Group A/S | 286,992          | 0.84            | GBP 57,522  | 888 Holdings PLC                           | 257,173          | 0.75            |
| DKK 3,594  | Schouw & Co A/S                | 332,516          | 0.97            | <b>Total Gibraltar</b>  |  | <b>257,173</b>   | <b>0.75</b>     |
| DKK 2,233  | Solar A/S                      | 163,656          | 0.48            | Guernsey  |  |                  |                 |
| DKK 4,712  | Spar Nord Bank A/S             | 44,736           | 0.13            | GBP 24,280  | BMO Commercial Property Trust Ltd          | 25,625           | 0.07            |
| DKK 6,585  | Sydbank A/S                    | 170,995          | 0.50            | <b>Total Guernsey</b>   |  | <b>25,625</b>    | <b>0.07</b>     |
| <b>Total Denmark</b>   |                                | <b>1,465,420</b> | <b>4.28</b>     | Ireland   |  |                  |                 |
| Finland  |                                |                  |                 | GBP 20,143  | Grafton Group PLC                          | 269,138          | 0.78            |
| EUR 5,629  | Konecranes Oyj                 | 199,942          | 0.58            | <b>Total Ireland</b>  |  | <b>269,138</b>   | <b>0.78</b>     |
| EUR 563  | Marimekko Oyj                  | 36,313           | 0.11            | Italy   |  |                  |                 |
| EUR 15,534   | Tokmanni Group Corp            | 362,253          | 1.06            | EUR 224,183   | A2A SpA                                    | 386,492          | 1.13            |
| EUR 12,450   | Uponor Oyj                     | 304,278          | 0.89            | EUR 13,462  | ACEA SpA                                   | 262,374          | 0.76            |
| EUR 10,082   | Valmet OYJ                     | 370,816          | 1.08            | EUR 63,500  | Anima Holding SpA                          | 266,129          | 0.78            |
| <b>Total Finland</b>   |                                | <b>1,273,602</b> | <b>3.72</b>     | EUR 8,057   | Azimut Holding SpA                         | 165,007          | 0.48            |
| France   |                                |                  |                 | EUR 1,212   | Banca Generali SpA                         | 43,608           | 0.13            |
| EUR 2,997  | AKWEL                          | 73,726           | 0.21            | EUR 3,656   | Cementir Holdings NV                       | 31,442           | 0.09            |
| EUR 16,040   | ALD SA                         | 202,746          | 0.59            | EUR 9,778   | Danieli & C Officine Meccaniche SpA        | 157,445          | 0.46            |
| EUR 36,884   | Coface SA                      | 376,954          | 1.10            | EUR 143,519   | Iren SpA                                   | 345,307          | 1.01            |
| EUR 22,807   | Derichebourg SA                | 194,316          | 0.57            | EUR 5,503   | La Doria SpA                               | 104,777          | 0.31            |
| EUR 3,321  | Maisons du Monde SA            | 69,409           | 0.20            | EUR 11,522  | Piaggio & C SpA                            | 38,207           | 0.11            |
| EUR 2,916  | Manitou BF SA                  | 78,732           | 0.23            | EUR 33,745  | Rizzoli Corriere Della Sera Mediagroup SpA | 23,891           | 0.07            |
| EUR 1,474  | Mersen SA                      | 48,421           | 0.14            | EUR 1,901   | Unieuro SpA                                | 46,384           | 0.13            |
| EUR 5,731  | Nexity SA                      | 241,734          | 0.71            | <b>Total Italy</b>  |  | <b>1,871,063</b> | <b>5.46</b>     |
| EUR 2,007  | Publicis Groupe SA             | 108,258          | 0.32            | Jordan  |  |                  |                 |
| EUR 8,224  | Quadient                       | 208,396          | 0.61            | GBP 5,110   | Hikma Pharmaceuticals PLC                  | 145,601          | 0.42            |
| EUR 192  | Sopra Steria Group             | 31,142           | 0.09            | <b>Total Jordan</b>   |  | <b>145,601</b>   | <b>0.42</b>     |
| EUR 34,802   | Television Francaise 1         | 296,687          | 0.87            | Luxembourg  |  |                  |                 |
| EUR 460  | Trigano SA                     | 80,132           | 0.23            | EUR 8,302   | APERAM SA                                  | 358,729          | 1.05            |
| <b>Total France</b>  |                                | <b>2,010,653</b> | <b>5.87</b>     | <b>Total Luxembourg</b>   |  | <b>358,729</b>   | <b>1.05</b>     |
| Germany  |                                |                  |                 |   |  |                  |                 |
| EUR 31,255   | ADVA Optical Networking SE     | 365,058          | 1.07            |   |  |                  |                 |
| EUR 1,495  | Allgeier SE                    | 35,880           | 0.10            |   |  |                  |                 |
| EUR 5,127  | Aurubis AG                     | 400,726          | 1.17            |   |  |                  |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (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 - 99.32% (continued)   |                                  |                  |                 | Common and Preferred Stocks - 99.32% (continued)   |                                 |                  |                 |
| Malta  |                                  |                  |                 | Sweden   |                                 |                  |                 |
| SEK 17,779   | Kindred Group PLC–SDR            | 235,166          | 0.69            | SEK 22,294   | Arjo AB                         | 193,880          | 0.57            |
| <b>Total Malta</b>   |                                  | <b>235,166</b>   | <b>0.69</b>     | SEK 10,410   | Atrium Ljungberg AB             | 200,050          | 0.58            |
| Netherlands  |                                  |                  |                 | SEK 2,422  | Beijer Alma AB                  | 40,693           | 0.12            |
| EUR 5,891  | Accell Group NV                  | 266,862          | 0.78            | SEK 20,088   | Bilia AB                        | 359,096          | 1.05            |
| EUR 611  | ASM International NV             | 169,247          | 0.49            | SEK 19,799   | Bonava AB                       | 183,798          | 0.54            |
| EUR 4,957  | ASR Nederland NV                 | 161,549          | 0.47            | SEK 5,570  | Bygghem Group AB                | 42,618           | 0.13            |
| EUR 1,990  | BE Semiconductor Industries NV   | 142,365          | 0.42            | SEK 39,251   | Dios Fastigheter AB             | 343,088          | 1.00            |
| EUR 7,635  | Brunel International NV          | 83,374           | 0.24            | SEK 3,681  | Ferronordic AB                  | 81,844           | 0.24            |
| EUR 382  | Eurocommercial Properties NV     | 8,014            | 0.02            | SEK 10,777   | Getinge AB                      | 343,011          | 1.00            |
| EUR 9,859  | Heijmans NV                      | 126,984          | 0.37            | SEK 4,809  | Hexpol AB                       | 50,119           | 0.15            |
| EUR 1,277  | Nedap N.V.                       | 74,194           | 0.22            | SEK 1,335  | HMS Networks AB                 | 47,650           | 0.14            |
| EUR 15,181   | Ordina NV                        | 57,384           | 0.17            | SEK 21,281   | Humana AB                       | 141,006          | 0.41            |
| EUR 77,484   | PostNL NV                        | 354,257          | 1.03            | SEK 12,052   | Intrum AB                       | 332,850          | 0.97            |
| EUR 784  | Randstad NV                      | 50,568           | 0.15            | SEK 8,934  | Investment AB Oresund           | 130,901          | 0.38            |
| EUR 9,364  | Signify NV                       | 499,476          | 1.46            | SEK 22,993   | Inwido AB                       | 335,532          | 0.98            |
| <b>Total Netherlands</b>   |                                  | <b>1,994,274</b> | <b>5.82</b>     | SEK 35,691   | Kungsleden AB                   | 364,582          | 1.06            |
| Norway   |                                  |                  |                 | SEK 9,401  | Mekonomen AB                    | 131,069          | 0.38            |
| NOK 8,033  | Atea ASA                         | 131,772          | 0.39            | SEK 18,249   | New Wave Group AB               | 195,409          | 0.57            |
| NOK 67,938   | B2Holding ASA                    | 65,575           | 0.19            | SEK 8,744  | Nobina AB                       | 66,990           | 0.20            |
| NOK 5,356  | Europris ASA                     | 28,342           | 0.08            | SEK 9,062  | Nordic Waterproofing Holding AB | 165,121          | 0.48            |
| NOK 7,527  | Kid ASA                          | 78,479           | 0.23            | SEK 6,049  | NP3 Fastigheter AB              | 100,200          | 0.29            |
| NOK 3,273  | Nordic Semiconductor ASA         | 69,983           | 0.20            | SEK 21,029   | Peab AB                         | 219,164          | 0.64            |
| NOK 22,749   | Odfjell Drilling Ltd             | 53,367           | 0.16            | SEK 37,722   | SSAB AB                         | 145,173          | 0.42            |
| NOK 4,794  | Pareto Bank ASA                  | 24,428           | 0.07            | SEK 10,771   | Svolder AB                      | 256,584          | 0.75            |
| NOK 51,781   | Selvaag Bolig ASA                | 301,910          | 0.88            | SEK 2,228  | Thule Group AB                  | 83,347           | 0.24            |
| NOK 37,692   | SpareBank 1 Nord Norge           | 315,057          | 0.92            | SEK 20,158   | Trelleborg AB                   | 394,932          | 1.15            |
| NOK 8,359  | Sparebank 1 Oestlandet           | 97,475           | 0.29            | <b>Total Sweden</b>  |                                 | <b>4,948,707</b> | <b>14.44</b>    |
| NOK 32,627   | SpareBank 1 SMN                  | 381,105          | 1.11            | Switzerland  |                                 |                  |                 |
| NOK 10,564   | SpareBank 1 SR-Bank ASA          | 117,701          | 0.34            | CHF 317  | Adecco Group AG                 | 18,178           | 0.05            |
| NOK 27,539   | Veidekke ASA                     | 310,879          | 0.91            | CHF 380  | Bachem Holdings AG              | 189,968          | 0.55            |
| <b>Total Norway</b>  |                                  | <b>1,976,073</b> | <b>5.77</b>     | CHF 473  | Bell Food Group AG              | 122,329          | 0.36            |
| Singapore  |                                  |                  |                 | CHF 4,818  | Bellevue Group AG               | 175,809          | 0.51            |
| NOK 7,982  | BW LPG Ltd                       | 43,489           | 0.13            | CHF 418  | BKW AG                          | 36,721           | 0.11            |
| <b>Total Singapore</b>   |                                  | <b>43,489</b>    | <b>0.13</b>     | CHF 488  | Bucher Industries AG            | 215,378          | 0.63            |
| South Africa   |                                  |                  |                 | GBP 5,296  | Coca-Cola HBC AG                | 161,265          | 0.47            |
| GBP 38,403   | Investec PLC                     | 128,972          | 0.38            | CHF 696  | Coltene Holding AG              | 79,620           | 0.23            |
| <b>Total South Africa</b>  |                                  | <b>128,972</b>   | <b>0.38</b>     | CHF 4,087  | EFG International AG            | 28,298           | 0.08            |
| Spain  |                                  |                  |                 | CHF 224  | INTERSHOP Holdings AG           | 124,242          | 0.36            |
| EUR 4,292  | Aedas Homes SA                   | 100,004          | 0.29            | CHF 3,080  | Julius Baer Group Ltd           | 169,652          | 0.50            |
| EUR 2,591  | Almirall SA                      | 38,114           | 0.11            | CHF 486  | Logitech International SA       | 49,700           | 0.15            |
| EUR 11,812   | CIE Automotive SA                | 294,827          | 0.86            | CHF 130  | Metall Zug AG                   | 246,673          | 0.72            |
| EUR 7,073  | Ercros SA                        | 23,695           | 0.07            | CHF 4,962  | OC Oerlikon Corp AG             | 46,443           | 0.14            |
| EUR 16,474   | Gestamp Automocion SA            | 73,573           | 0.21            | CHF 1,303  | SFS Group AG                    | 158,211          | 0.46            |
| EUR 15,114   | Lar Espana Real Estate Socimi SA | 74,134           | 0.22            | CHF 63   | Siegfried Holding AG            | 49,857           | 0.15            |
| EUR 274,664  | Liberbank SA                     | 85,036           | 0.25            | CHF 553  | Sonova Holding AG               | 175,558          | 0.51            |
| EUR 27,760   | Mediaset Espana Comunicacion SA  | 146,850          | 0.43            | CHF 363  | Swiss Life Holding AG           | 148,884          | 0.43            |
| EUR 166,182  | Unicaja Banco SA                 | 143,747          | 0.42            | CHF 479  | V-ZUG Holdings AG               | 62,225           | 0.18            |
| <b>Total Spain</b>   |                                  | <b>979,980</b>   | <b>2.86</b>     | CHF 4,534  | Zehnder Group AG RG             | 364,809          | 1.07            |
|  |                                  |                  |                 | <b>Total Switzerland</b>   |                                 | <b>2,623,820</b> | <b>7.66</b>     |



## Schedule of Investments

as at 30 June 2021 (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 - 98.83%   |  |              |                 | Common and Preferred Stocks - 98.83% <i>(continued)</i>   |  |              |                 |
| Cayman Islands   |  |              |                 | China <i>(continued)</i>  |  |              |                 |
| HKD 456,000  | Bosideng International Holdings Ltd                | 274,802      | 1.16            | CNY 8,500   | Kingfa Sci & Tech Co Ltd                             | 23,142       | 0.10            |
| HKD 163,500  | China Hongqiao Group Ltd                           | 186,765      | 0.79            | HKD 266,000   | Lenovo Group Ltd                                     | 257,926      | 1.09            |
| HKD 80,000   | Haitian International Holdings Ltd                 | 226,288      | 0.96            | CNY 5,600   | Livzon Pharmaceutical Group Inc                      | 36,559       | 0.15            |
| HKD 45,000   | Lee & Man Paper Manufacturing Ltd                  | 28,878       | 0.12            | HKD 5,500   | Longfor Group Holdings Ltd                           | 25,979       | 0.11            |
| HKD 10,500   | Li Ning Co Ltd                                     | 108,084      | 0.46            | HKD 91,500  | Luye Pharma Group Ltd                                | 50,770       | 0.21            |
| Total Cayman Islands   |  | 824,817      | 3.49            | HKD 8,000   | Meituan Dianping                                     | 278,321      | 1.18            |
| China  |  |              |                 | HKD 84,000  | PICC Property & Casualty Co Ltd                      | 62,023       | 0.26            |
| HKD 180,000  | Agile Group Holdings Ltd                           | 196,622      | 0.83            | CNY 16,300  | Ping An Bank Co Ltd                                  | 48,122       | 0.20            |
| HKD 51,908   | Alibaba Group Holding Ltd                          | 1,239,994    | 5.25            | CNY 9,800   | SDIC Power Holdings Co Ltd                           | 12,292       | 0.05            |
| USD 1,600  | Baidu Inc-ADR                                      | 275,099      | 1.16            | CNY 72,400  | Shaanxi Coal Industry Co Ltd                         | 111,974      | 0.47            |
| CNY 19,400   | Bank of Chengdu Co Ltd                             | 32,004       | 0.14            | CNY 10,600  | Shandong Linglong Tyre Co Ltd                        | 60,513       | 0.26            |
| CNY 46,400   | Bank of Communications Co Ltd                      | 29,674       | 0.13            | HKD 36,000  | Shanghai Fosun Pharmaceutical Group Co Ltd           | 245,094      | 1.04            |
| CNY 57,700   | Bank of Jiangsu Co Ltd                             | 53,468       | 0.23            | HKD 122,200   | Shanghai Pharmaceuticals Holding Co Ltd              | 225,040      | 0.95            |
| CNY 48,500   | Baoshan Iron & Steel Co Ltd                        | 48,361       | 0.20            | CNY 12,300  | Shanghai Yuyuan Tourist Mart Group Co Ltd            | 18,606       | 0.08            |
| HKD 13,000   | BYD Electronic International Co Ltd                | 71,991       | 0.30            | CNY 10,000  | Shanxi Lu'an Environmental Energy Development Co Ltd | 15,414       | 0.07            |
| HKD 151,000  | China CITIC Bank Corp Ltd                          | 60,338       | 0.26            | CNY 400   | Shanxi Xinghuacun Fen Wine Factory Co Ltd            | 23,388       | 0.10            |
| HKD 93,590   | China Construction Bank Corp                       | 62,092       | 0.26            | CNY 59,820  | Shanxi Xishan Coal & Electricity Power Co Ltd        | 64,880       | 0.27            |
| CNY 28,600   | China Construction Bank Corp                       | 24,823       | 0.10            | CNY 32,900  | Shenzhen Energy Group Co Ltd                         | 39,376       | 0.17            |
| CNY 500  | China International Travel Service Corp Ltd        | 19,584       | 0.08            | CNY 300   | Shenzhen Mindray Bio-Medical Electronics Co Ltd      | 18,796       | 0.08            |
| HKD 85,000   | China Lesso Group Holdings Ltd                     | 176,839      | 0.75            | CNY 59,700  | Shenzhen Overseas Chinese Town Co Ltd                | 57,971       | 0.25            |
| HKD 130,000  | China Longyuan Power Group Corp Ltd                | 188,870      | 0.80            | HKD 96,000  | Sinopharm Group Co Ltd                               | 240,794      | 1.02            |
| HKD 109,000  | China Medical System Holdings Ltd                  | 242,037      | 1.02            | CNY 251,000   | Sinotrans Ltd  | 165,435      | 0.70            |
| HKD 35,500   | China Merchants Bank Co Ltd                        | 255,374      | 1.08            | CNY 49,400  | TangShan Port Group Co Ltd                           | 15,538       | 0.07            |
| CNY 1,600  | China Merchants Bank Co Ltd                        | 11,316       | 0.05            | CNY 23,600  | TCL Corp   | 23,563       | 0.10            |
| CNY 25,100   | China Resources Double Crane Pharmaceutical Co Ltd | 39,016       | 0.16            | HKD 22,500  | Tencent Holdings Ltd                                 | 1,426,783    | 6.04            |
| HKD 136,000  | China Shenhua Energy Co Ltd                        | 224,759      | 0.95            | HKD 100,000   | Topsports International Holdings Ltd                 | 138,118      | 0.58            |
| CNY 41,100   | China Shenhua Energy Co Ltd                        | 104,709      | 0.44            | HKD 52,000  | Uni-President China Holdings Ltd                     | 48,389       | 0.20            |
| CNY 2,100  | Chongqing Brewery Co Ltd                           | 54,255       | 0.23            | HKD 73,000  | Want Want China Holdings Ltd                         | 43,596       | 0.18            |
| HKD 152,000  | COSCO SHIPPING Holdings Co Ltd                     | 322,831      | 1.37            | CNY 14,000  | Weichai Power Co Ltd                                 | 32,652       | 0.14            |
| HKD 210,000  | CSPC Pharmaceutical Group Ltd                      | 256,300      | 1.08            | CNY 16,100  | Weifu High-Technology Group Co Ltd                   | 43,770       | 0.19            |
| CNY 600  | Ecovacs Robotics Co Ltd                            | 17,861       | 0.08            | CNY 500   | Wuliangye Yibin Co Ltd                               | 19,440       | 0.08            |
| CNY 38,300   | Focus Media Information Technology Co Ltd          | 47,038       | 0.20            | CNY 119,600   | Xinyu Iron & Steel Co Ltd                            | 87,102       | 0.37            |
| CNY 200  | G-bits Network Technology Xiamen Co Ltd            | 13,835       | 0.06            | HKD 34,000  | Yadea Group Holdings Ltd                             | 61,654       | 0.26            |
| HKD 72,800   | GF Securities Co Ltd                               | 79,523       | 0.34            | CNY 21,400  | Youngor Group Co Ltd                                 | 18,406       | 0.08            |
| HKD 31,500   | Great Wall Motor Co Ltd                            | 85,851       | 0.36            | CNY 39,800  | Zhejiang Semir Garment Co Ltd                        | 62,074       | 0.26            |
| CNY 1,200  | Guangzhou Kingmed Diagnostics Group Co Ltd         | 25,023       | 0.11            | HKD 36,500  | Zhongsheng Group Holdings Ltd                        | 256,028      | 1.08            |
| CNY 27,900   | Haier Smart Home Co Ltd                            | 94,348       | 0.40            | Total China   |  | 8,969,191    | 37.94           |
| HKD 19,200   | Haier Smart Home Co Ltd                            | 56,498       | 0.24            | Hong Kong   |  |              |                 |
| HKD 24,000   | HengTen Networks Group Ltd                         | 16,183       | 0.07            | HKD 58,000  | Brilliance China Automotive Holdings Ltd             | 34,480       | 0.15            |
| CNY 105,100  | Hunan Valin Steel Co Ltd                           | 90,533       | 0.38            | HKD 74,000  | China Resources Power Holdings Co Ltd                | 85,173       | 0.36            |
| CNY 13,100   | Industrial Bank Co Ltd                             | 35,135       | 0.15            | HKD 278,000   | CITIC Ltd  | 252,658      | 1.07            |
| CNY 2,300  | Intco Medical Technology Co Ltd                    | 37,463       | 0.16            | HKD 356,000   | COSCO SHIPPING Ports Ltd                             | 234,253      | 0.99            |
| CNY 600  | JiuGui Liquor Co Ltd                               | 20,016       | 0.08            |   |  |              |                 |



## Schedule of Investments (continued)

as at 30 June 2021 (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 - 98.83% (continued)   |  |              |                 | Common and Preferred Stocks - 98.83% (continued)   |   |                              |                 |            |       |
| Hong Kong (continued)  |  |              |                 | Philippines  |   |                              |                 |            |       |
| HKD 248,000  | Far East Horizon Ltd                       | 218,660      | 0.93            | PHP 3,805  | PLDT Inc                                  | 84,987                       | 0.36            |            |       |
| HKD 34,500   | Kingboard Holdings Ltd                     | 161,458      | 0.68            | Total Philippines  |   |                              | 84,987          | 0.36       |       |
| HKD 71,500   | Kingboard Laminates Holdings Ltd           | 135,244      | 0.57            | Singapore  |   |                              |                 |            |       |
| HKD 68,000   | Kunlun Energy Co Ltd                       | 52,867       | 0.22            | HKD 5,900  | BOC Aviation Ltd                          | 41,962                       | 0.18            |            |       |
| Total Hong Kong  |  |              | 1,174,793       | 4.97   | Total Singapore                           |                              |                 | 41,962     | 0.18  |
| India  |  |              |                 | Taiwan   |   |                              |                 |            |       |
| INR 2,257  | Apollo Hospitals Enterprise Ltd            | 92,685       | 0.39            | TWD 47,000   | Acer Inc                                  | 41,677                       | 0.18            |            |       |
| INR 12,659   | Aurobindo Pharma Ltd                       | 138,613      | 0.59            | TWD 63,000   | ASE Technology Holding Co Ltd             | 213,545                      | 0.90            |            |       |
| INR 3,503  | Balkrishna Industries Ltd                  | 88,986       | 0.38            | TWD 15,000   | Asustek Computer Inc                      | 168,648                      | 0.71            |            |       |
| INR 83,633   | GAIL India Ltd                             | 141,985      | 0.60            | TWD 170,000  | Cathay Financial Holding Co Ltd           | 277,312                      | 1.17            |            |       |
| INR 14,050   | HCL Technologies Ltd                       | 156,761      | 0.66            | TWD 80,000   | Cheng Shin Rubber Industry Co Ltd         | 113,189                      | 0.48            |            |       |
| INR 56,954   | Hindalco Industries Ltd                    | 240,388      | 1.02            | TWD 9,000  | Evergreen Marine Corp Taiwan Ltd          | 53,659                       | 0.23            |            |       |
| INR 21,323   | Infosys Ltd                                | 382,396      | 1.62            | TWD 132,000  | Fubon Financial Holding Co Ltd            | 295,223                      | 1.25            |            |       |
| INR 10,150   | JSW Steel Ltd                              | 78,749       | 0.33            | TWD 2,000  | Giant Manufacturing Co Ltd                | 19,278                       | 0.08            |            |       |
| INR 19,566   | LIC Housing Finance Ltd                    | 104,325      | 0.44            | TWD 48,000   | Hon Hai Precision Industry Co Ltd         | 162,701                      | 0.69            |            |       |
| INR 95,378   | Power Grid Corp of India Ltd               | 251,462      | 1.06            | TWD 100,000  | Lite-On Technology Corp                   | 174,323                      | 0.74            |            |       |
| INR 2,466  | Reliance Industries Ltd                    | 59,047       | 0.25            | TWD 1,000  | MediaTek Inc                              | 29,114                       | 0.12            |            |       |
| INR 6,946  | Shriram Transport Finance Co Ltd           | 105,800      | 0.45            | TWD 4,000  | Novatek Microelectronics Corp             | 60,408                       | 0.25            |            |       |
| INR 7,462  | State Bank of India                        | 35,487       | 0.15            | TWD 11,000   | Phison Electronics Corp                   | 159,796                      | 0.67            |            |       |
| INR 4,873  | Sun Pharmaceutical Industries Ltd          | 37,340       | 0.16            | TWD 53,000   | Pou Chen Corp                             | 63,038                       | 0.27            |            |       |
| INR 31,147   | Tata Motors Ltd                            | 119,997      | 0.51            | TWD 10,000   | Quanta Computer Inc                       | 26,481                       | 0.11            |            |       |
| INR 19,638   | Tata Steel Ltd                             | 259,900      | 1.10            | TWD 17,000   | Realtek Semiconductor Corp                | 259,820                      | 1.10            |            |       |
| INR 26,449   | UPL Ltd                                    | 237,896      | 1.00            | TWD 323,500  | SinoPac Financial Holdings Co Ltd         | 134,620                      | 0.57            |            |       |
| INR 67,206   | Vedanta Ltd                                | 200,403      | 0.85            | TWD 92,000   | Taiwan Semiconductor Manufacturing Co Ltd | 1,656,672                    | 7.01            |            |       |
| Total India  |  |              | 2,732,220       | 11.56  | TWD 151,000                               | United Microelectronics Corp | 242,663         | 1.03       |       |
| Indonesia  |  |              |                 | TWD 337,680  | Yuanta Financial Holding Co Ltd           | 274,398                      | 1.16            |            |       |
| IDR 196,900  | Astra International Tbk PT                 | 56,566       | 0.24            | Total Taiwan   |   |                              | 4,426,565       | 18.72      |       |
| Total Indonesia  |  |              | 56,566          | 0.24   | Thailand                                  |                              |                 |            |       |
| Korea  |  |              |                 | THB 100,300  | Charoen Pokphand Foods PCL                | 69,931                       | 0.30            |            |       |
| KRW 673  | CJ CheilJedang Corp                        | 232,312      | 0.98            | THB 47,900   | PTT Exploration & Production PCL          | 147,450                      | 0.62            |            |       |
| KRW 578  | E-MART Inc                                 | 69,247       | 0.29            | THB 21,000   | Siam Commercial Bank PCL                  | 54,146                       | 0.23            |            |       |
| KRW 418  | Fila Korea Ltd                             | 18,216       | 0.08            | THB 467,100  | Thai Union Group PCL                      | 243,332                      | 1.03            |            |       |
| KRW 7,236  | Hana Financial Group Inc                   | 249,508      | 1.06            | Total Thailand   |   |                              | 514,859         | 2.18       |       |
| KRW 5,819  | Hankook Tire Co Ltd                        | 225,265      | 0.95            | Total Common and Preferred Stocks  |   |                              |                 | 23,362,292 | 98.83 |
| KRW 6,370  | KB Financial Group Inc                     | 266,152      | 1.13            | Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market       |   |                              |                 | 23,362,292 | 98.83 |
| KRW 4,477  | Kia Motors Corp                            | 300,366      | 1.27            | Other transferable securities  |   |                              |                 |            |       |
| KRW 2,349  | LG Electronics Inc                         | 287,578      | 1.22            | Common and Preferred Stocks - 0.00%  |   |                              |                 |            |       |
| KRW 780  | LG Innotek Co Ltd                          | 130,243      | 0.55            | Cayman Islands   |   |                              |                 |            |       |
| KRW 10,106   | LG Uplus Corp                              | 116,156      | 0.49            | HKD 1,614,600  | China Metal Recycling Holdings Ltd*       | 0                            | 0.00            |            |       |
| KRW 10,842   | Mirae Asset Daewoo Co Ltd                  | 76,556       | 0.32            | Total Cayman Islands   |   |                              | 0               | 0.00       |       |
| KRW 424  | POSCO                                      | 110,484      | 0.47            |  |   |                              |                 |            |       |
| KRW 22,782   | Samsung Electronics Co Ltd                 | 1,376,642    | 5.82            |  |   |                              |                 |            |       |
| KRW 4,213  | Samsung Electronics Co Ltd-Preferred Stock | 232,496      | 0.98            |  |   |                              |                 |            |       |
| KRW 5,059  | Shinhan Financial Group Co Ltd             | 153,796      | 0.65            |  |   |                              |                 |            |       |
| KRW 1,510  | SK Hynix Inc                               | 144,159      | 0.61            |  |   |                              |                 |            |       |
| KRW 1,110  | SK Telecom Co Ltd                          | 265,967      | 1.13            |  |   |                              |                 |            |       |
| Total Korea  |  |              | 4,255,143       | 18.00  |   |                              |                 |            |       |
| Malaysia   |  |              |                 |  |   |                              |                 |            |       |
| MYR 62,900   | Kossan Rubber Industries                   | 41,139       | 0.17            |  |   |                              |                 |            |       |
| MYR 194,700  | Telekom Malaysia Bhd                       | 240,050      | 1.02            |  |   |                              |                 |            |       |
| Total Malaysia   |  |              | 281,189         | 1.19   |   |                              |                 |            |       |

## Schedule of Investments *(continued)*

as at 30 June 2021 (Expressed in Euro)

| Quantity   | Description                         | Market Value | % of Net Assets |
|--|-------------------------------------|--------------|-----------------|
| Other transferable securities <i>(continued)</i>       |                                     |              |                 |
| Common and Preferred Stocks - 0.00% <i>(continued)</i> |                                     |              |                 |
| Thailand   |                                     |              |                 |
| THB 16,900   | General Finance and Securities PLC* | 0            | 0.00            |
| THB 13,200   | Union Asia Finance PLC*             | 0            | 0.00            |
| Total Thailand   |                                     | 0            | 0.00            |
| Total Common and Preferred Stocks                      |                                     | 0            | 0.00            |
| Total Other transferable securities                    |                                     | 0            | 0.00            |
| TOTAL INVESTMENTS                                      |                                     | 23,362,292   | 98.83           |
| Other Net Assets/(Liabilities)                         |                                     | 277,742      | 1.17            |
| TOTAL NET ASSETS                                       |                                     | 23,640,034   | 100.00          |

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

## Schedule of Investments

as at 30 June 2021 (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 - 98.01%   |  |                |                 | Common and Preferred Stocks - 98.01% <i>(continued)</i>   |  |              |                 |
| Brazil   |  |                |                 | China <i>(continued)</i>  |  |              |                 |
| BRL 15,900   | Banco Santander Brasil SA                | 108,215        | 0.64            | CNY 18,000  | COSCO SHIPPING Holdings Co Ltd                       | 71,747       | 0.42            |
| USD 5,000  | Banco Santander Brasil SA-ADR            | 34,573         | 0.20            | HKD 140,000   | CSPC Pharmaceutical Group Ltd                        | 170,867      | 1.00            |
| USD 7,100  | Cia Brasileira de Distribuicao           | 46,639         | 0.27            | HKD 4,900   | ENN Energy Holdings Ltd                              | 78,638       | 0.46            |
| USD 24,900   | Cia Siderurgica Nacional SA              | 184,351        | 1.08            | USD 9,700   | FinVolution Group-ADR                                | 77,868       | 0.46            |
| BRL 1,800  | Cia Siderurgica Nacional SA              | 13,306         | 0.08            | CNY 15,700  | Focus Media Information Technology Co Ltd            | 19,282       | 0.11            |
| BRL 12,700   | Gerdau SA-Preferred Stock                | 63,194         | 0.37            | CNY 200   | G-bits Network Technology Xiamen Co Ltd              | 13,835       | 0.08            |
| BRL 208  | Itausa - Investimentos Itau SA           | 399            | 0.00            | HKD 18,800  | GF Securities Co Ltd                                 | 20,536       | 0.12            |
| BRL 19,300   | Randon SA Implementos e Participacoes    | 44,012         | 0.26            | CNY 1,300   | Guangzhou Kingmed Diagnostics Group Co Ltd           | 27,108       | 0.16            |
| BRL 26,100   | Sao Martinho SA                          | 158,512        | 0.93            | CNY 4,400   | Haier Smart Home Co Ltd                              | 14,879       | 0.09            |
| BRL 14,700   | SLC Agricola SA                          | 126,776        | 0.74            | CNY 5,000   | Hengli Petrochemical Co Ltd                          | 17,124       | 0.10            |
| <b>Total Brazil</b>  |  | <b>779,977</b> | <b>4.57</b>     | CNY 3,100   | Huadong Medicine Co Ltd                              | 18,616       | 0.11            |
| Cayman Islands   |  |                |                 | CNY 66,900  | Hunan Valin Steel Co Ltd                             | 57,628       | 0.34            |
| HKD 88,000   | Bosideng International Holdings Ltd      | 53,032         | 0.31            | CNY 12,600  | Industrial & Commercial Bank of China Ltd            | 8,502        | 0.05            |
| HKD 134,000  | China Hongqiao Group Ltd                 | 153,068        | 0.90            | CNY 17,800  | Industrial Bank Co Ltd                               | 47,741       | 0.28            |
| HKD 28,000   | Haitian International Holdings Ltd       | 79,201         | 0.46            | HKD 35,000  | Inke Ltd   | 8,361        | 0.05            |
| HKD 54,000   | JNBY Design Ltd                          | 80,916         | 0.47            | CNY 16,300  | Inner Mongolia Eerduosi Resources Co Ltd             | 38,059       | 0.22            |
| HKD 59,987   | Lee & Man Paper Manufacturing Ltd        | 38,495         | 0.23            | CNY 900   | Intco Medical Technology Co Ltd                      | 14,659       | 0.09            |
| HKD 55,000   | Nexteer Automotive Group Ltd             | 64,498         | 0.38            | CNY 300   | JiuGui Liquor Co Ltd                                 | 10,008       | 0.06            |
| <b>Total Cayman Islands</b>  |  | <b>469,210</b> | <b>2.75</b>     | CNY 5,800   | Kingfa Sci & Tech Co Ltd                             | 15,791       | 0.09            |
| Chile  |  |                |                 | HKD 186,000   | Lenovo Group Ltd                                     | 180,355      | 1.06            |
| CLP 2,079  | CAP SA                                   | 30,338         | 0.18            | HKD 225,000   | Lonking Holdings Ltd                                 | 61,322       | 0.36            |
| CLP 26,476   | Cencosud SA                              | 44,801         | 0.26            | HKD 3,400   | Meituan Dianping                                     | 118,286      | 0.69            |
| <b>Total Chile</b>   |  | <b>75,139</b>  | <b>0.44</b>     | HKD 124,000   | PICC Property & Casualty Co Ltd                      | 91,557       | 0.54            |
| China  |  |                |                 | CNY 8,600   | Ping An Bank Co Ltd                                  | 25,389       | 0.15            |
| HKD 114,000  | Agile Group Holdings Ltd                 | 124,528        | 0.73            | CNY 16,400  | SDIC Power Holdings Co Ltd                           | 20,570       | 0.12            |
| HKD 27,948   | Alibaba Group Holding Ltd                | 667,630        | 3.91            | CNY 109,700   | Shaanxi Coal Industry Co Ltd                         | 169,663      | 0.99            |
| USD 800  | Baidu Inc-ADR                            | 137,549        | 0.81            | CNY 1,500   | Shandong Linglong Tyre Co Ltd                        | 8,563        | 0.05            |
| HKD 66,000   | BAIOO Family Interactive Ltd             | 11,681         | 0.07            | HKD 14,500  | Shanghai Fosun Pharmaceutical Group Co Ltd           | 98,718       | 0.58            |
| CNY 18,300   | Bank of Chengdu Co Ltd                   | 30,190         | 0.18            | HKD 68,800  | Shanghai Pharmaceuticals Holding Co Ltd              | 126,700      | 0.74            |
| CNY 32,700   | Bank of Communications Co Ltd            | 20,912         | 0.12            | CNY 36,500  | Shanxi Lu'an Environmental Energy Development Co Ltd | 56,261       | 0.33            |
| CNY 49,800   | Bank of Jiangsu Co Ltd                   | 46,148         | 0.27            | CNY 800   | Shanxi Xinghuacun Fen Wine Factory Co Ltd            | 46,777       | 0.27            |
| CNY 92,400   | Baoshan Iron & Steel Co Ltd              | 92,136         | 0.54            | CNY 15,000  | Shenzhen Energy Group Co Ltd                         | 17,952       | 0.10            |
| HKD 330,000  | China BlueChemical Ltd                   | 81,340         | 0.48            | CNY 200   | Shenzhen Mindray Bio-Medical Electronics Co Ltd      | 12,531       | 0.07            |
| HKD 196,000  | China CITIC Bank Corp Ltd                | 78,319         | 0.46            | CNY 42,026  | Shenzhen Overseas Chinese Town Co Ltd                | 40,809       | 0.24            |
| CNY 16,100   | China Construction Bank Corp             | 13,974         | 0.08            | HKD 43,500  | Sinopec Engineering Group Co Ltd                     | 23,759       | 0.14            |
| HKD 98,000   | China Datang Corp Renewable Power Co Ltd | 23,730         | 0.14            | HKD 63,200  | Sinopharm Group Co Ltd                               | 158,523      | 0.93            |
| HKD 27,000   | China Lesso Group Holdings Ltd           | 56,172         | 0.33            | CNY 58,400  | Sinotrans Ltd  | 38,492       | 0.23            |
| HKD 32,000   | China Longyuan Power Group Corp Ltd      | 46,491         | 0.27            | HKD 10,840  | Tencent Holdings Ltd                                 | 687,393      | 4.02            |
| HKD 64,000   | China Medical System Holdings Ltd        | 142,114        | 0.83            | HKD 48,000  | Tianneng Power International Ltd                     | 70,779       | 0.41            |
| HKD 19,500   | China Merchants Bank Co Ltd              | 140,276        | 0.82            | CNY 10,768  | Weifu High-Technology Group Co Ltd                   | 29,274       | 0.17            |
| HKD 16,000   | China Resources Medical Holdings Co Ltd  | 16,383         | 0.10            | CNY 16,800  | Zhejiang Semir Garment Co Ltd                        | 26,202       | 0.15            |
| HKD 127,226  | China Shenhua Energy Co Ltd              | 210,258        | 1.23            |   |  |              |                 |
| CNY 1,500  | Chongqing Brewery Co Ltd                 | 38,753         | 0.23            |   |  |              |                 |
| HKD 12,500   | COSCO SHIPPING Holdings Co Ltd           | 26,549         | 0.16            |   |  |              |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (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 - 98.01% (continued)   |   |                  |                 | Common and Preferred Stocks - 98.01% (continued)   |                                    |                  |                 |
| China (continued)  |   |                  |                 | India (continued)  |                                    |                  |                 |
| HKD 8,800  | Zhengzhou Coal Mining Machinery Group Co Ltd          | 9,450            | 0.05            | INR 37,233   | Vedanta Ltd                        | 111,026          | 0.65            |
| HKD 22,000   | Zhongsheng Group Holdings Ltd                         | 154,318          | 0.90            | INR 70,520   | Welspun India Ltd                  | 77,122           | 0.45            |
| CNY 8,600  | Zoomlion Heavy Industry Science and Technology Co Ltd | 10,371           | 0.06            | <b>Total India</b>   |                                    | <b>1,457,235</b> | <b>8.53</b>     |
| <b>Total China</b>   |   | <b>5,020,396</b> | <b>29.40</b>    | Indonesia  |                                    |                  |                 |
| Greece   |   |                  |                 | IDR 90,600   | Indo Tambangraya Megah Tbk PT      | 74,817           | 0.44            |
| EUR 75   | Aegean Airlines SA                                    | 397              | 0.00            | IDR 665,300  | Japfa Comfeed Indonesia Tbk PT     | 66,934           | 0.39            |
| EUR 4,101  | Mytilineos SA   | 62,909           | 0.37            | IDR 139,500  | Link Net Tbk PT                    | 34,884           | 0.20            |
| <b>Total Greece</b>  |   | <b>63,306</b>    | <b>0.37</b>     | <b>Total Indonesia</b>   |                                    | <b>176,635</b>   | <b>1.03</b>     |
| Hong Kong  |   |                  |                 | Korea  |                                    |                  |                 |
| HKD 98,000   | China High Speed Transmission Equipment Group Co Ltd  | 52,461           | 0.31            | KRW 164  | Dongwon Industries Co Ltd          | 32,297           | 0.19            |
| HKD 62,000   | China Resources Power Holdings Co Ltd                 | 71,361           | 0.42            | KRW 160  | E-MART Inc                         | 19,169           | 0.11            |
| HKD 77,000   | CITIC Ltd   | 69,981           | 0.41            | KRW 5,602  | Hana Financial Group Inc           | 193,165          | 1.13            |
| HKD 410,000  | Concord New Energy Group Ltd                          | 26,266           | 0.15            | KRW 2,433  | Hankook Tire Co Ltd                | 94,186           | 0.55            |
| HKD 140,000  | COSCO SHIPPING Ports Ltd                              | 92,122           | 0.54            | KRW 106  | Hyosung TNC Co Ltd                 | 71,434           | 0.42            |
| HKD 93,000   | Far East Horizon Ltd                                  | 81,998           | 0.48            | KRW 111  | Hyundai Glovis Co Ltd              | 17,371           | 0.10            |
| HKD 84,000   | Kingboard Laminates Holdings Ltd                      | 158,888          | 0.93            | KRW 4,774  | KB Financial Group Inc             | 199,468          | 1.17            |
| HKD 60,000   | Kunlun Energy Co Ltd                                  | 46,647           | 0.27            | KRW 2,872  | Kia Motors Corp                    | 192,685          | 1.13            |
| HKD 87,000   | PAX Global Technology Ltd                             | 84,359           | 0.49            | KRW 231  | Kumho Petrochemical Co Ltd         | 37,880           | 0.22            |
| HKD 22,400   | Yuexiu Property Co Ltd                                | 19,896           | 0.12            | KRW 1,512  | LG Electronics Inc                 | 185,108          | 1.08            |
| <b>Total Hong Kong</b>   |   | <b>703,979</b>   | <b>4.12</b>     | KRW 603  | LG Innotek Co Ltd                  | 100,688          | 0.59            |
| Hungary  |   |                  |                 | KRW 4,035  | LG Uplus Corp                      | 46,378           | 0.27            |
| HUF 8,172  | Magyar Telekom Telecommunications PLC                 | 9,941            | 0.06            | KRW 9,169  | Mirae Asset Daewoo Co Ltd          | 64,742           | 0.38            |
| HUF 1,194  | Richter Gedeon Nyrt                                   | 26,837           | 0.15            | KRW 728  | Osstem Implant Co Ltd              | 61,979           | 0.36            |
| <b>Total Hungary</b>   |   | <b>36,778</b>    | <b>0.21</b>     | KRW 233  | POSCO                              | 60,714           | 0.36            |
| India  |   |                  |                 | KRW 14,682   | Samsung Electronics Co Ltd         | 887,185          | 5.20            |
| INR 2,586  | Aarti Drugs Ltd                                       | 20,756           | 0.12            | KRW 518  | SK Hynix Inc                       | 49,453           | 0.29            |
| INR 32,016   | Apollo Tyres Ltd                                      | 81,722           | 0.48            | KRW 753  | SK Telecom Co Ltd                  | 180,427          | 1.06            |
| INR 4,811  | Cyient Ltd Foreign                                    | 46,916           | 0.28            | <b>Total Korea</b>   |                                    | <b>2,494,329</b> | <b>14.61</b>    |
| INR 2,124  | EID Parry India Ltd                                   | 10,276           | 0.06            | Malaysia   |                                    |                  |                 |
| INR 14,566   | Firstsource Solutions Ltd                             | 30,892           | 0.18            | MYR 167,900  | Astro Malaysia Holdings Bhd        | 39,219           | 0.23            |
| INR 88,398   | GAIL India Ltd  | 150,074          | 0.88            | MYR 1,299  | Malayan Banking Bhd                | 2,140            | 0.01            |
| INR 10,679   | Glenmark Pharmaceuticals Ltd                          | 79,055           | 0.46            | MYR 3,800  | Malaysian Pacific Industries Bhd   | 29,947           | 0.18            |
| INR 5,059  | Gujarat State Petronet Ltd                            | 19,135           | 0.11            | MYR 80,700   | MMC Corp Bhd                       | 29,669           | 0.17            |
| INR 9,583  | HCL Technologies Ltd                                  | 106,921          | 0.63            | MYR 83,300   | Telekom Malaysia Bhd               | 102,702          | 0.60            |
| INR 8,983  | Hindalco Industries Ltd                               | 37,915           | 0.22            | <b>Total Malaysia</b>  |                                    | <b>203,677</b>   | <b>1.19</b>     |
| INR 12,614   | Infosys Ltd   | 226,213          | 1.32            | Mexico   |                                    |                  |                 |
| INR 16,004   | Jindal Steel & Power Ltd                              | 72,160           | 0.42            | MXN 41,700   | Alpek SAB de CV                    | 43,286           | 0.25            |
| INR 5,202  | Kalpataru Power Transmission Ltd                      | 25,128           | 0.15            | MXN 32,700   | Grupo Financiero Banorte SAB de CV | 178,319          | 1.05            |
| INR 3,818  | KPR Mill Ltd  | 65,934           | 0.39            | MXN 19,200   | Orbia Advance Corp SAB de CV       | 42,398           | 0.25            |
| INR 6,140  | LIC Housing Finance Ltd                               | 32,738           | 0.19            | <b>Total Mexico</b>  |                                    | <b>264,003</b>   | <b>1.55</b>     |
| INR 28,692   | Power Grid Corp of India Ltd                          | 75,646           | 0.44            | Pakistan   |                                    |                  |                 |
| INR 128  | Reliance Industries Ltd                               | 3,065            | 0.02            | PKR 15,000   | Fauji Fertilizer Co Ltd            | 8,515            | 0.05            |
| INR 2,313  | Sonata Software Ltd                                   | 19,596           | 0.12            | <b>Total Pakistan</b>  |                                    | <b>8,515</b>     | <b>0.05</b>     |
| INR 6,350  | Tata Steel Ltd  | 84,039           | 0.49            | Philippines  |                                    |                  |                 |
| INR 8,995  | UPL Ltd   | 80,906           | 0.47            | PHP 25,900   | First Gen Corp                     | 13,422           | 0.08            |
|  |   |                  |                 | <b>Total Philippines</b>   |                                    | <b>13,422</b>    | <b>0.08</b>     |

## Schedule of Investments (continued)

as at 30 June 2021 (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 - 98.01% (continued)   |   |                |                 | Common and Preferred Stocks - 98.01% (continued)  |   |                   |                 |
| Poland   |   |                |                 | Taiwan (continued)  |   |                   |                 |
| PLN 89   | Neuca SA                                    | 15,554         | 0.09            | TWD 53,000  | Pou Chen Corp                                   | 63,038            | 0.37            |
| PLN 80,230   | Polskie Gornictwo Naftowe i Gazownictwo SA  | 118,566        | 0.70            | TWD 31,000  | Powertech Technology Inc                        | 100,856           | 0.59            |
| PLN 2,262  | Powszechna Kasa Oszczednosci Bank Polski SA | 18,954         | 0.11            | TWD 16,000  | Quanta Computer Inc                             | 42,370            | 0.25            |
| <b>Total Poland</b>  |   | <b>153,074</b> | <b>0.90</b>     | TWD 6,000   | Realtek Semiconductor Corp                      | 91,701            | 0.54            |
| Qatar  |   |                |                 | TWD 135,300   | SinoPac Financial Holdings Co Ltd               | 56,303            | 0.33            |
| QAR 37,336   | Masraf Al Rayan QSC                         | 38,556         | 0.22            | TWD 52,858  | Taiwan Semiconductor Manufacturing Co Ltd       | 951,830           | 5.57            |
| QAR 11,684   | Qatar Gas Transport Co Ltd                  | 8,118          | 0.05            | TWD 39,000  | Tung Ho Steel Enterprise Corp                   | 61,966            | 0.36            |
| QAR 44,688   | Vodafone Qatar QSC                          | 16,715         | 0.10            | TWD 58,000  | United Microelectronics Corp                    | 93,208            | 0.55            |
| <b>Total Qatar</b>   |   | <b>63,389</b>  | <b>0.37</b>     | TWD 195,600   | Yuanta Financial Holding Co Ltd                 | 158,944           | 0.93            |
| Russia   |   |                |                 | <b>Total Taiwan</b>   |   | <b>2,584,615</b>  | <b>15.13</b>    |
| USD 2,879  | Novolipetsk Steel PJSC-GDR                  | 76,472         | 0.45            | Thailand  |   |                   |                 |
| USD 8,866  | Rosneft Oil Co PJSC-GDR                     | 57,866         | 0.34            | THB 352,400   | AP Thailand PCL                                 | 77,419            | 0.45            |
| USD 18,752   | Sberbank of Russia PJSC-ADR                 | 263,314        | 1.54            | THB 202,600   | Chularat Hospital PCL                           | 21,215            | 0.13            |
| USD 223,861,642  | VTB Bank PJSC                               | 125,154        | 0.73            | THB 45,700  | PTT Exploration & Production PCL                | 140,678           | 0.82            |
| <b>Total Russia</b>  |   | <b>522,806</b> | <b>3.06</b>     | THB 27,100  | Siam Commercial Bank PCL                        | 69,875            | 0.41            |
| Saudi Arabia   |   |                |                 | THB 29,916  | Sri Trang Agro-Industry PCL                     | 31,877            | 0.19            |
| SAR 4,466  | Arriyadh Development Co                     | 24,581         | 0.14            | THB 63,500  | Thai Union Group PCL                            | 33,080            | 0.19            |
| SAR 17,311   | Bank Al-Jazira                              | 72,006         | 0.42            | THB 41,800  | Thai Union Group PCL-NVDR                       | 21,775            | 0.13            |
| SAR 1,734  | National Medical Care Co                    | 26,512         | 0.15            | THB 91,400  | Thaifoods Group PCL                             | 11,879            | 0.07            |
| SAR 6,746  | Saudi Telecom Co                            | 199,607        | 1.17            | <b>Total Thailand</b>   |   | <b>407,798</b>    | <b>2.39</b>     |
| SAR 2,784  | United Electronics Co                       | 83,252         | 0.49            | Turkey  |   |                   |                 |
| SAR 3,311  | United International Transportation Co      | 33,575         | 0.20            | TRY 1,549   | Coca-Cola Icecek AS                             | 11,690            | 0.07            |
| <b>Total Saudi Arabia</b>  |   | <b>439,533</b> | <b>2.57</b>     | TRY 3,722   | Ford Otomotiv Sanayi AS                         | 61,488            | 0.36            |
| South Africa   |   |                |                 | <b>Total Turkey</b>   |   | <b>73,178</b>     | <b>0.43</b>     |
| ZAR 12,920   | Coronation Fund Managers Ltd                | 37,005         | 0.22            | United Arab Emirates  |   |                   |                 |
| ZAR 20,704   | Emira Property Fund Ltd REIT                | 12,044         | 0.07            | AED 85,896  | Aldar Properties PJSC                           | 75,327            | 0.44            |
| ZAR 4,852  | Impala Platinum Holdings Ltd                | 67,477         | 0.40            | AED 16,719  | Emirates Telecommunications Group Co PJSC       | 84,439            | 0.50            |
| ZAR 939  | Kumba Iron Ore Ltd                          | 35,523         | 0.21            | <b>Total United Arab Emirates</b>   |   | <b>159,766</b>    | <b>0.94</b>     |
| ZAR 14,027   | Motus Holdings Ltd                          | 77,320         | 0.45            | <b>Total Common and Preferred Stocks</b>  |   |                   |                 |
| ZAR 3,854  | Mr Price Group Ltd                          | 47,914         | 0.28            |   |   | <b>16,737,119</b> | <b>98.01</b>    |
| ZAR 7,194  | Multichoice Group Ltd                       | 49,852         | 0.29            | Warrants - 0.00%  |   |                   |                 |
| ZAR 872  | Naspers Ltd                                 | 154,396        | 0.90            | Thailand  |   |                   |                 |
| ZAR 8,805  | Vodacom Group Ltd                           | 66,959         | 0.39            | THB 9,140   | Thaifoods Group PCL                             | 409               | 0.00            |
| ZAR 105,431  | Zeder Investments Ltd                       | 17,869         | 0.11            | <b>Total Thailand</b>   |   | <b>409</b>        | <b>0.00</b>     |
| <b>Total South Africa</b>  |   | <b>566,359</b> | <b>3.32</b>     | <b>Total Warrants</b>   |   | <b>409</b>        | <b>0.00</b>     |
| Taiwan   |   |                |                 | <b>Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market</b> |   |                   |                 |
| TWD 23,000   | ASE Technology Holding Co Ltd               | 77,961         | 0.46            |   |   | <b>16,737,528</b> | <b>98.01</b>    |
| TWD 6,000  | Asustek Computer Inc                        | 67,459         | 0.39            | Other transferable securities   |   |                   |                 |
| TWD 124,000  | Cathay Financial Holding Co Ltd             | 202,275        | 1.18            | Common and Preferred Stocks - 0.00%   |   |                   |                 |
| TWD 34,000   | China Life Insurance Co Ltd                 | 27,114         | 0.16            | Mexico  |   |                   |                 |
| TWD 11,000   | Compal Electronics Inc                      | 7,441          | 0.04            | MXN 414,414   | Corporacion Chihuahua SA de CV*                 | 0                 | 0.00            |
| TWD 6,000  | Evergreen Marine Corp Taiwan Ltd            | 35,773         | 0.21            | MXN 429   | Corporacion Chihuahua SA de CV-Preferred Stock* | 0                 | 0.00            |
| TWD 94,000   | Fubon Financial Holding Co Ltd              | 210,234        | 1.23            | <b>Total Mexico</b>   |   | <b>0</b>          | <b>0.00</b>     |
| TWD 13,768   | Great Wall Enterprise Co Ltd                | 25,042         | 0.15            |   |   |                   |                 |
| TWD 42,000   | Hon Hai Precision Industry Co Ltd           | 142,364        | 0.83            |   |   |                   |                 |
| TWD 4,000  | Lite-On Technology Corp                     | 6,973          | 0.04            |   |   |                   |                 |
| TWD 4,000  | MediaTek Inc                                | 116,457        | 0.68            |   |   |                   |                 |
| TWD 3,000  | Novatek Microelectronics Corp               | 45,306         | 0.27            |   |   |                   |                 |

## Schedule of Investments *(continued)*

as at 30 June 2021 (Expressed in Euro)

| Quantity   | Description          | Market Value | % of Net Assets |
|--|----------------------|--------------|-----------------|
| Other transferable securities <i>(continued)</i>       |                      |              |                 |
| Common and Preferred Stocks - 0.00% <i>(continued)</i> |                      |              |                 |
| Thailand   |                      |              |                 |
| THB 54,800   | Nava Finance Public* | 0            | 0.00            |
| Total Thailand   |                      | 0            | 0.00            |
| Total Common and Preferred Stocks                      |                      | 0            | 0.00            |
| Total Other transferable securities                    |                      | 0            | 0.00            |
| TOTAL INVESTMENTS                                      |                      | 16,737,528   | 98.01           |

### Derivatives

Futures Contracts – (0.01)%

| Description                                      | Currency | Number of Contracts | Commitment | Unrealised Loss | % of Net Assets |
|--|----------|---------------------|------------|-----------------|-----------------|
| MSCI EMERGING MARKETS INDEX FUTURE, due 17/09/21 | USD      | 4                   | 230,171    | (1,016)         | (0.01)          |
| Unrealised Loss on Futures Contracts             |          |                     | 230,171    | (1,016)         | (0.01)          |
| Total Futures Contracts                          |          |                     | 230,171    | (1,016)         | (0.01)          |
| Other Net Assets/(Liabilities)                   |          |                     |            | 341,309         | 2.00            |
| TOTAL NET ASSETS                                 |          |                     |            | 17,077,821      | 100.00          |

The counterparty for futures contracts was Goldman Sachs & Co. Collateral held for the futures contracts includes EUR 15,292 held as cash at Goldman Sachs & Co.

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

## Schedule of Investments

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description                                      | Market Value     | % of Net 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 - 99.22%   |  |                  |                 | Common and Preferred Stocks - 99.22% <i>(continued)</i>   |  |                   |                 |
| Argentina  |  |                  |                 | Brazil <i>(continued)</i>   |  |                   |                 |
| USD 21,200   | BBVA ARGENTINA SA ADR                            | 68,900           | 0.02            | BRL 137,800   | Tupy SA  | 651,947           | 0.20            |
| USD 43,400   | Grupo Financiero Galicia SA-ADR                  | 374,108          | 0.11            | BRL 23,100  | Unipar Carbocloro SA-Preferred Stock           | 452,530           | 0.14            |
| USD 257  | IRSA Propiedades Comerc-ADR                      | 2,724            | 0.00            |   |  |                   |                 |
| USD 42,800   | Pampa Energia SA-ADR                             | 649,276          | 0.20            | <b>Total Brazil</b>   |  | <b>23,597,468</b> | <b>7.22</b>     |
| <b>Total Argentina</b>   |  | <b>1,095,008</b> | <b>0.33</b>     | Cayman Islands  |  |                   |                 |
| Bermuda  |  |                  |                 | HKD 898,000   | Asia Cement China Holdings Corp                | 703,058           | 0.22            |
| USD 157,900  | Veon Ltd-ADR                                     | 288,957          | 0.09            | HKD 390,000   | JNBY Design Ltd                                | 693,034           | 0.21            |
| HKD 760,000  | Yuexiu Transport Infrastructure Ltd              | 440,390          | 0.13            | HKD 663,000   | Lee & Man Paper Manufacturing Ltd              | 504,559           | 0.15            |
| <b>Total Bermuda</b>   |  | <b>729,347</b>   | <b>0.22</b>     | HKD 868,000   | Nexteer Automotive Group Ltd                   | 1,207,131         | 0.37            |
| Brazil   |  |                  |                 | HKD 796,000   | TCL Electronics Holdings Ltd                   | 474,575           | 0.15            |
| BRL 112,900  | Banco Pan SA-Preferred Stock                     | 541,342          | 0.17            | <b>Total Cayman Islands</b>   |  | <b>3,582,357</b>  | <b>1.10</b>     |
| BRL 184,500  | Camil Alimentos SA                               | 350,774          | 0.11            | Chile   |  |                   |                 |
| BRL 65,500   | Cia Brasileira de Distribuicao                   | 504,644          | 0.15            | CLP 2,628,093   | AES Gener SA                                   | 360,298           | 0.11            |
| BRL 143  | Cia de Gas de Sao Paulo - COMGAS-Preferred Stock | 4,494            | 0.00            | CLP 56,622  | CAP SA   | 979,848           | 0.30            |
| BRL 136,200  | Cia de Saneamento de Minas Gerais-COPASA         | 420,447          | 0.13            | CLP 194,385   | Engie Energia Chile SA                         | 147,110           | 0.05            |
| BRL 89,700   | Cia de Saneamento do Parana                      | 371,288          | 0.11            | CLP 309,837   | Inversiones Aguas Metropolitanas SA            | 170,640           | 0.05            |
| BRL 297,000  | Cia de Saneamento do Parana-Preferred Stock      | 248,001          | 0.08            | CLP 35,461  | Inversiones La Construccion SA                 | 166,568           | 0.05            |
| BRL 134,600  | Cia Energetica de Sao Paulo-Preferred Stock      | 642,172          | 0.20            | <b>Total Chile</b>  |  | <b>1,824,464</b>  | <b>0.56</b>     |
| USD 105,100  | Cia Paranaense de Energia-ADR                    | 606,427          | 0.19            | China   |  |                   |                 |
| BRL 162,000  | Cia Paranaense de Energia-Preferred Stock        | 191,449          | 0.06            | HKD 408,000   | Anhui Expressway Co Ltd                        | 265,315           | 0.08            |
| USD 34,334   | Cosan SA-ADR                                     | 653,033          | 0.20            | HKD 1,046,000   | BAIOO Family Interactive Ltd                   | 219,548           | 0.07            |
| BRL 322,600  | Cyrela Brazil Realty SA Empee                    | 1,500,540        | 0.46            | HKD 224,000   | C&D Property Management Group Co Ltd           | 138,741           | 0.04            |
| BRL 58,400   | Duratex SA                                       | 276,995          | 0.08            | HKD 748,000   | Chaowei Power Holdings Ltd                     | 234,056           | 0.07            |
| BRL 378,700  | EDP - Energias do Brasil SA                      | 1,334,320        | 0.41            | HKD 1,938,000   | China BlueChemical Ltd                         | 566,488           | 0.17            |
| BRL 71,400   | Even Construtora e Incorporadora SA              | 148,837          | 0.05            | HKD 3,071,000   | China Datang Corp Renewable Power Co Ltd       | 881,852           | 0.27            |
| BRL 130,500  | Fleury SA  | 674,105          | 0.21            | HKD 340,000   | China Harmony New Energy Auto Holding Ltd      | 149,295           | 0.05            |
| BRL 3,168  | Gol Linhas Aereas Inteligentes SA                | 14,498           | 0.00            | HKD 321,000   | China Lilang Ltd                               | 208,327           | 0.06            |
| BRL 112,000  | Instituto Hermes Pardini SA                      | 468,727          | 0.14            | HKD 1,545,000   | China Modern Dairy Holdings Ltd                | 342,190           | 0.11            |
| BRL 32,000   | Jereissati Participacoes SA                      | 215,104          | 0.07            | HKD 28,100  | China Renaissance Holdings Ltd                 | 85,033            | 0.03            |
| BRL 126,300  | Mahle-Metal Leve SA                              | 838,921          | 0.26            | HKD 564,000   | China Sanjiang Fine Chemicals Co Ltd           | 228,771           | 0.07            |
| BRL 336,200  | Marfrig Global Foods SA                          | 1,282,395        | 0.39            | HKD 388,000   | China Shineway Pharmaceutical Group Ltd        | 397,700           | 0.12            |
| BRL 405,800  | Metalurgica Gerdau SA-Preferred Stock            | 1,118,450        | 0.34            | HKD 118,000   | China Suntien Green Energy Corp Ltd            | 57,892            | 0.02            |
| BRL 77,600   | Minerva SA                                       | 144,905          | 0.04            | HKD 152,000   | China Yongda Automobiles Services Holdings Ltd | 272,063           | 0.08            |
| BRL 105,200  | MRV Engenharia e Participacoes SA                | 342,361          | 0.10            | HKD 952,000   | Chinasoft International Ltd                    | 1,735,846         | 0.53            |
| BRL 159,300  | Petro Rio SA                                     | 618,742          | 0.19            | HKD 1,434,000   | COFCO Joycome Foods Ltd                        | 574,276           | 0.18            |
| BRL 107,400  | Qualicorp Consultoria e Corretora de Seguros SA  | 618,778          | 0.19            | USD 134,700   | FinVolution Group-ADR                          | 1,282,344         | 0.39            |
| BRL 403,600  | Randon SA Implementos e Participacoes            | 1,091,474        | 0.33            | HKD 852,000   | Fufeng Group Ltd                               | 273,181           | 0.08            |
| BRL 462,000  | Sao Martinho SA                                  | 3,327,457        | 1.02            | HKD 103,000   | Greatview Aseptic Packaging Co Ltd             | 46,421            | 0.01            |
| BRL 36,800   | Ser Educacional SA                               | 137,436          | 0.04            | HKD 64,726  | Hangzhou Steam Turbine Co Ltd                  | 103,600           | 0.03            |
| BRL 340,100  | SLC Agricola SA                                  | 3,478,369        | 1.06            | HKD 300,000   | HengTen Networks Group Ltd                     | 239,896           | 0.07            |
| BRL 44,400   | Transmissora Alianca de Energia Eletrica SA      | 326,506          | 0.10            | USD 83,960  | Huaxin Cement Co Ltd                           | 157,005           | 0.05            |
|  |  |                  |                 | HKD 1,557,000   | Inke Ltd                                       | 441,085           | 0.14            |
|  |  |                  |                 | HKD 5,282,000   | Lonking Holdings Ltd                           | 1,707,195         | 0.52            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description  | Market Value      | % of Net Assets | Quantity   | Description  | Market Value      | % of Net Assets |
|--|--|-------------------|-----------------|--|--|-------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |                   |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |                   |                 |
| Common and Preferred Stocks - 99.22% (continued)   |  |                   |                 | Common and Preferred Stocks - 99.22% (continued)   |  |                   |                 |
| China (continued)  |  |                   |                 | Hong Kong (continued)  |  |                   |                 |
| HKD 636,000  | Powerlong Real Estate Holdings Ltd                   | 546,253           | 0.17            | HKD 4,010,000  | Tongda Group Holdings Ltd                          | 245,273           | 0.07            |
| HKD 317,000  | Q Technology Group Co Ltd                            | 649,850           | 0.20            | HKD 472,000  | United Laboratories International Holdings Ltd     | 387,162           | 0.12            |
| HKD 454,000  | Shandong Chenming Paper Holdings Ltd                 | 282,952           | 0.09            | HKD 968,000  | Zhuguang Holdings Group Co Ltd                     | 224,367           | 0.07            |
| HKD 1,333,000  | Sihuan Pharmaceutical Holdings Group Ltd             | 569,875           | 0.18            | <b>Total Hong Kong</b>   |  | <b>10,079,554</b> | <b>3.08</b>     |
| HKD 910,500  | Sinopec Engineering Group Co Ltd                     | 589,738           | 0.18            | Hungary  |  |                   |                 |
| USD 14,500   | Sohu.com Ltd   | 269,700           | 0.08            | HUF 334,844  | Magyar Telekom Telecommunications PLC              | 483,030           | 0.15            |
| HKD 1,232,000  | Tianneng Power International Ltd                     | 2,154,376         | 0.66            | <b>Total Hungary</b>   |  | <b>483,030</b>    | <b>0.15</b>     |
| HKD 9,224,000  | West China Cement Ltd                                | 1,413,440         | 0.43            | India  |  |                   |                 |
| HKD 6,823  | Yuzhou Properties Co Ltd                             | 1,748             | 0.00            | INR 55,073   | Aarti Drugs Ltd                                    | 524,205           | 0.16            |
| HKD 719,800  | Zhengzhou Coal Mining Machinery Group Co Ltd         | 916,683           | 0.28            | INR 27,763   | Adani Gas Ltd                                      | 380,924           | 0.12            |
| <b>Total China</b>   |  | <b>18,002,735</b> | <b>5.51</b>     | INR 17,352   | Alembic Pharmaceuticals Ltd                        | 229,757           | 0.07            |
| Cyprus   |  |                   |                 | INR 24,965   | Amara Raja Batteries Ltd                           | 250,238           | 0.08            |
| USD 19,793   | TCS Group Holding PLC-GDR                            | 1,731,887         | 0.53            | INR 34,216   | Apollo Hospitals Enterprise Ltd                    | 1,666,310         | 0.51            |
| <b>Total Cyprus</b>  |  | <b>1,731,887</b>  | <b>0.53</b>     | INR 715,506  | Apollo Tyres Ltd                                   | 2,165,866         | 0.66            |
| Egypt  |  |                   |                 | INR 22,708   | Balkrishna Industries Ltd                          | 684,081           | 0.21            |
| EGP 575,110  | Egyptian Financial Group-Hermes Holding Co           | 485,885           | 0.15            | INR 200,315  | Balrampur Chini Mills Ltd                          | 958,591           | 0.29            |
| EGP 102,579  | Pioneers Holding for Financial Investments SAE       | 29,476            | 0.01            | INR 245,084  | Birlasoft Ltd                                      | 1,317,578         | 0.40            |
| EGP 660,164  | Telecom Egypt Co                                     | 565,735           | 0.17            | INR 25,706   | Ceat Ltd   | 470,216           | 0.14            |
| <b>Total Egypt</b>   |  | <b>1,081,096</b>  | <b>0.33</b>     | INR 131,332  | Century Textiles & Industries Ltd                  | 1,086,983         | 0.33            |
| Greece   |  |                   |                 | INR 146,014  | CESC Ltd   | 1,512,393         | 0.46            |
| EUR 4,575  | Motor Oil Hellas Corinth Refineries SA               | 77,585            | 0.03            | INR 100,637  | Chambal Fertilizers and Chemicals Ltd              | 415,112           | 0.13            |
| EUR 108,239  | Mytilineos SA  | 1,969,053         | 0.60            | INR 116,217  | Cyient Ltd Foreign                                 | 1,344,008         | 0.41            |
| <b>Total Greece</b>  |  | <b>2,046,638</b>  | <b>0.63</b>     | INR 8,421  | Dalmia Bharat Ltd                                  | 214,252           | 0.07            |
| Hong Kong  |  |                   |                 | INR 86,817   | DCM Shriram Ltd                                    | 1,065,211         | 0.33            |
| HKD 224,000  | C&D International Investment Group Ltd               | 402,665           | 0.12            | INR 120,253  | Deepak Nitrite Ltd                                 | 2,925,919         | 0.90            |
| HKD 1,324,000  | China High Speed Transmission Equipment Group Co Ltd | 840,516           | 0.26            | INR 117,667  | EID Parry India Ltd                                | 675,085           | 0.21            |
| HKD 1,346,000  | China Overseas Grand Oceans Group Ltd                | 783,420           | 0.24            | INR 177,745  | Exide Industries Ltd                               | 436,053           | 0.13            |
| HKD 206,000  | CIMC Enric Holdings Ltd                              | 214,333           | 0.07            | INR 439,318  | Federal Bank Ltd                                   | 514,794           | 0.16            |
| HKD 9,860,000  | Concord New Energy Group Ltd                         | 749,100           | 0.23            | INR 339,770  | Firstsource Solutions Ltd                          | 854,568           | 0.26            |
| HKD 2,082,000  | CSSC Hong Kong Shipping Co Ltd                       | 396,783           | 0.12            | INR 21,300   | GHCL Ltd   | 77,758            | 0.02            |
| HKD 239,000  | Digital China Holdings Ltd                           | 157,880           | 0.05            | INR 264,998  | Glenmark Pharmaceuticals Ltd                       | 2,326,442         | 0.71            |
| HKD 3,964,000  | GCL-Poly Energy Holdings Ltd                         | 634,240           | 0.19            | INR 295,837  | Granules India Ltd                                 | 1,323,764         | 0.41            |
| HKD 505,000  | Huabao International Holdings Ltd                    | 1,217,330         | 0.37            | INR 29,762   | Great Eastern Shipping Co Ltd                      | 155,697           | 0.05            |
| HKD 211,500  | Lee's Pharmaceutical Holdings Ltd                    | 132,360           | 0.04            | INR 43,376   | Gujarat Gas Ltd                                    | 385,587           | 0.12            |
| HKD 212,000  | NetDragon Websoft Holdings Ltd                       | 565,089           | 0.17            | INR 75,888   | Gujarat Narmada Valley Fertilizers & Chemicals Ltd | 385,106           | 0.12            |
| HKD 1,358,000  | PAX Global Technology Ltd                            | 1,561,573         | 0.48            | INR 113,806  | Gujarat Pipavav Port Ltd                           | 172,631           | 0.05            |
| HKD 1,767,000  | Poly Property Group Co Ltd                           | 459,620           | 0.14            | INR 336,919  | Gujarat State Petronet Ltd                         | 1,511,218         | 0.46            |
| HKD 171,000  | Road King Infrastructure Ltd                         | 212,708           | 0.07            | INR 101,468  | HeidelbergCement India Ltd                         | 344,893           | 0.11            |
| HKD 1,973,852  | Shougang Fushan Resources Group Ltd                  | 582,051           | 0.18            | INR 1,047,416  | IDFC Ltd   | 759,528           | 0.23            |
| HKD 1,220,000  | Sinofert Holdings Ltd                                | 175,950           | 0.05            | INR 486,351  | IRB Infrastructure Developers Ltd                  | 1,056,062         | 0.32            |
| HKD 64,000   | Sinotruk Hong Kong Ltd                               | 137,134           | 0.04            | INR 32,369   | JB Chemicals & Pharmaceuticals Ltd                 | 725,156           | 0.22            |
|  |  |                   |                 | INR 319,855  | Jindal Steel & Power Ltd                           | 1,710,297         | 0.52            |
|  |  |                   |                 | INR 27,473   | Jubilant Ingrevia Ltd                              | 193,472           | 0.06            |
|  |  |                   |                 | INR 56,281   | Jubilant Life Sciences Ltd                         | 554,443           | 0.17            |
|  |  |                   |                 | INR 86,500   | Kalpataru Power Transmission Ltd                   | 495,516           | 0.15            |
|  |  |                   |                 | INR 84,059   | Kaveri Seed Co Ltd                                 | 825,662           | 0.25            |
|  |  |                   |                 | INR 13,037   | KPR Mill Ltd                                       | 266,993           | 0.08            |
|  |  |                   |                 | INR 57,547   | KRBL Ltd   | 182,326           | 0.06            |



## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description   | Market Value      | % of Net Assets | Quantity   | Description                                 | Market Value | % of Net Assets |
|--|---|-------------------|-----------------|--|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |                   |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |              |                 |
| Common and Preferred Stocks - 99.22% (continued)   |   |                   |                 | Common and Preferred Stocks - 99.22% (continued)   |   |              |                 |
| India (continued)  |   |                   |                 | Korea (continued)  |   |              |                 |
| INR 1,894  | Lakshmi Machine Works Ltd                             | 165,988           | 0.05            | KRW 85,893   | COWELL FASHION Co Ltd                       | 482,798      | 0.15            |
| INR 231,990  | Laurus Labs Ltd                                       | 2,149,333         | 0.66            | KRW 1,565  | Cuckoo Holdings Co Ltd                      | 170,932      | 0.05            |
| INR 515,536  | LIC Housing Finance Ltd                               | 3,259,813         | 1.00            | KRW 16,251   | Daesang Corp                                | 400,449      | 0.12            |
| INR 112,544  | Mphasis Ltd   | 3,231,419         | 0.99            | KRW 37,151   | Daewon Pharmaceutical Co Ltd                | 545,974      | 0.17            |
| INR 49,235   | Natco Pharma Ltd                                      | 748,063           | 0.23            | KRW 24,488   | Daewoong Co Ltd                             | 1,016,573    | 0.31            |
| INR 292,894  | NCC Ltd/India   | 342,229           | 0.10            | KRW 1,836  | Daewoong Pharmaceutical Co Ltd              | 280,417      | 0.09            |
| INR 425,791  | Oil India Ltd   | 900,502           | 0.28            | KRW 89,297   | Daishin Securities Co Ltd                   | 1,566,058    | 0.48            |
| INR 55,408   | Persistent Systems Ltd                                | 2,190,714         | 0.67            | KRW 9,687  | Daou Technology Inc                         | 245,153      | 0.08            |
| INR 26,140   | PNC Infratech Ltd                                     | 101,441           | 0.03            | KRW 47,146   | DB HiTek Co Ltd                             | 2,612,361    | 0.80            |
| INR 7,210  | Procter & Gamble Company                              | 538,320           | 0.16            | KRW 45,228   | DGB Financial Group Inc                     | 373,503      | 0.11            |
| INR 473,069  | PTC India Ltd   | 658,720           | 0.20            | KRW 3,607  | Dong A St Co Ltd                            | 275,454      | 0.08            |
| INR 16,288   | Rajesh Exports Ltd                                    | 123,721           | 0.04            | KRW 9,411  | Dongkook Pharmaceutical Co Ltd              | 235,662      | 0.07            |
| INR 165,071  | Redington India Ltd                                   | 593,838           | 0.18            | KRW 3,055  | Dongkuk Industries Co Ltd                   | 11,068       | 0.00            |
| INR 2,351  | Sanofi India Ltd                                      | 242,667           | 0.07            | KRW 45,289   | Dongkuk Steel Mill Co Ltd                   | 892,790      | 0.27            |
| INR 28,922   | Sobha Ltd   | 183,287           | 0.06            | KRW 148,448  | Dongwon Development Co Ltd                  | 815,960      | 0.25            |
| INR 100,661  | Sonata Software Ltd                                   | 1,011,350         | 0.31            | KRW 1,864  | Dongwon Industries Co Ltd                   | 435,317      | 0.13            |
| INR 21,573   | Sundram Fasteners Ltd                                 | 234,697           | 0.07            | KRW 53,735   | Doosan Infracore Co Ltd                     | 689,491      | 0.21            |
| INR 240,189  | Tata Chemicals Ltd                                    | 2,338,878         | 0.72            | KRW 12,145   | DoubleUGames Co Ltd                         | 642,758      | 0.20            |
| INR 873,914  | Tata Power Co Ltd                                     | 1,435,556         | 0.44            | KRW 532  | Green Cross Corp                            | 155,185      | 0.05            |
| INR 433,299  | Torrent Power Ltd                                     | 2,682,105         | 0.82            | KRW 19,148   | Handsome Co Ltd                             | 730,282      | 0.22            |
| INR 1,280,560  | Trident Ltd   | 281,678           | 0.09            | KRW 2,910  | Hanil Holdings Co Ltd                       | 35,401       | 0.01            |
| INR 14,885   | Vaibhav Global Ltd                                    | 159,844           | 0.05            | KRW 20,655   | Hansol Paper Co Ltd                         | 299,879      | 0.09            |
| INR 475,492  | Welspun India Ltd                                     | 616,675           | 0.19            | KRW 29,980   | HDC Holdings Co Ltd                         | 344,751      | 0.11            |
| INR 25,916   | Zensar Technologies Ltd                               | 108,556           | 0.03            | KRW 56,492   | HS Industries Co Ltd                        | 395,793      | 0.12            |
| <b>Total India</b>   |   | <b>57,444,089</b> | <b>17.58</b>    | KRW 18,539   | Huchems Fine Chemical Corp                  | 383,571      | 0.12            |
| Indonesia  |   |                   |                 | KRW 10,802   | Huons Co Ltd                                | 596,621      | 0.18            |
| IDR 3,089,700  | AKR Corporindo Tbk PT                                 | 671,211           | 0.20            | KRW 15,467   | Huons Global Co Ltd                         | 921,579      | 0.28            |
| IDR 1,416,200  | Bank BTPN Syariah Tbk PT                              | 281,287           | 0.09            | KRW 4,678  | Hyosung TNC Co Ltd                          | 3,738,578    | 1.14            |
| IDR 3,310,200  | Bank Pembangunan Daerah Jawa Barat Dan Banten Tbk PT  | 276,230           | 0.08            | KRW 20,685   | Hyundai Construction Equipment Co Ltd       | 1,015,744    | 0.31            |
| IDR 7,517,200  | Bank Pembangunan Daerah Jawa Timur Tbk PT             | 365,491           | 0.11            | KRW 10,259   | Hyundai Futurenet Co Ltd                    | 41,586       | 0.01            |
| IDR 15,257,920   | Erajaya Swasembada Tbk PT                             | 726,066           | 0.22            | KRW 162  | Hyundai Home Shopping Network Corp          | 13,004       | 0.00            |
| IDR 9,716,400  | Global Mediacom Tbk PT                                | 184,947           | 0.06            | KRW 38,252   | Il Dong Pharmaceutical Co Ltd               | 553,663      | 0.17            |
| IDR 1,269,400  | Indo Tambangraya Megah Tbk PT                         | 1,243,136         | 0.38            | KRW 47,050   | Innox Advanced Materials Co                 | 2,736,558    | 0.84            |
| IDR 1,170,400  | Indosat Tbk PT  | 552,913           | 0.17            | KRW 204,926  | JB Financial Group Co Ltd                   | 1,370,237    | 0.42            |
| IDR 1,312,000  | Industri Jamu Dan Farmasi Sido Muncul Tbk PT          | 64,243            | 0.02            | KRW 3,256  | KC Co Ltd                                   | 78,064       | 0.02            |
| IDR 6,358,500  | Japfa Comfeed Indonesia Tbk PT                        | 758,635           | 0.23            | KRW 1,325  | KCC Corp                                    | 404,154      | 0.12            |
| IDR 346,900  | Link Net Tbk PT                                       | 102,874           | 0.03            | KRW 2,691  | KCC Glass Corp                              | 149,825      | 0.05            |
| IDR 11,499,700   | Panin Financial Tbk PT                                | 149,100           | 0.05            | KRW 12,502   | Kolmar Korea Holdings Co Ltd                | 337,487      | 0.10            |
| IDR 5,398,600  | Perusahaan Perkebunan London Sumatra Indonesia Tbk PT | 381,625           | 0.12            | KRW 31,369   | Kolon Industries Inc                        | 2,250,691    | 0.69            |
| IDR 3,405,300  | Surya Citra Media Tbk PT                              | 425,075           | 0.13            | KRW 8,230  | KoMiCo Ltd                                  | 512,297      | 0.16            |
| <b>Total Indonesia</b>   |   | <b>6,182,833</b>  | <b>1.89</b>     | KRW 11,080   | Korea Electric Terminal Co Ltd              | 993,722      | 0.30            |
| Korea  |   |                   |                 | KRW 1,433  | Korea Petrochemical Ind Co Ltd              | 302,850      | 0.09            |
| KRW 13,261   | Boryung Pharmaceutical Co Ltd                         | 277,902           | 0.09            | KRW 105,129  | Korea Real Estate Investment & Trust Co Ltd | 220,312      | 0.07            |
| KRW 1,188  | Boryung Pharmaceutical Co Ltd-Rights                  | 5,486             | 0.00            | KRW 4,727  | Korea United Pharm Inc                      | 232,961      | 0.07            |
| KRW 8,577  | Chong Kun Dang Pharmaceutical Corp                    | 1,043,421         | 0.32            | KRW 40,635   | Korean Reinsurance Co                       | 355,419      | 0.11            |
| KRW 3,335  | Chongkundang Holdings Corp                            | 318,352           | 0.10            | KRW 31,759   | KT Skylife Co Ltd                           | 303,165      | 0.09            |
| KRW 7,904  | Com2uSCorp  | 868,201           | 0.27            | KRW 3,432  | Kukdo Chemical Co Ltd                       | 243,804      | 0.07            |
|  |   |                   |                 | KRW 12,885   | Kwang Dong Pharmaceutical Co Ltd            | 103,204      | 0.03            |
|  |   |                   |                 | KRW 36,962   | LF Corp                                     | 667,919      | 0.20            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description                            | Market Value      | % of Net Assets | Quantity   | Description   | Market Value      | % of Net Assets |
|--|--|-------------------|-----------------|--|---|-------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |                   |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |                   |                 |
| Common and Preferred Stocks - 99.22% (continued)   |  |                   |                 | Common and Preferred Stocks - 99.22% (continued)   |   |                   |                 |
| Korea (continued)  |  |                   |                 | Malaysia (continued)   |   |                   |                 |
| KRW 14,600   | LG Hausys Ltd                          | 1,274,413         | 0.39            | MYR 538,800  | Lotte Chemical Titan Holdings Bhd                     | 360,801           | 0.11            |
| KRW 53,233   | LG International Corp                  | 1,474,821         | 0.45            | MYR 313,403  | Magnum Bhd  | 149,473           | 0.05            |
| KRW 8,798  | LOTTE Fine Chemical Co Ltd             | 515,622           | 0.16            | MYR 1,451,700  | Mah Sing Group Bhd                                    | 295,480           | 0.09            |
| KRW 1,153  | Lotte Food Co Ltd                      | 484,277           | 0.15            | MYR 1,535,700  | Malakoff Corp Bhd                                     | 301,480           | 0.09            |
| KRW 23,041   | LS Corp                                | 1,448,566         | 0.44            | MYR 147,200  | Malaysian Pacific Industries Bhd                      | 1,375,734         | 0.42            |
| KRW 28,036   | LS Industrial Systems Co Ltd           | 1,391,655         | 0.43            | MYR 5,114,400  | MMC Corp Bhd  | 2,229,812         | 0.68            |
| KRW 23,088   | Mando Corp                             | 1,363,364         | 0.42            | MYR 538,572  | My EG Services Bhd                                    | 230,918           | 0.07            |
| KRW 63,838   | Meritz Financial Group Inc             | 1,201,763         | 0.37            | MYR 456,600  | Pentamaster Corp Bhd                                  | 509,228           | 0.16            |
| KRW 1,959  | Nong Shim Holdings Co Ltd              | 141,252           | 0.04            | MYR 1,005,900  | Scientex BHD  | 1,012,805         | 0.31            |
| KRW 7,774  | Orion Holdings Corp                    | 117,699           | 0.04            | MYR 51,471   | Sunway Bhd  | 21,573            | 0.01            |
| KRW 15,167   | Osstem Implant Co Ltd                  | 1,531,313         | 0.47            | MYR 1,050,100  | Sunway REIT   | 361,711           | 0.11            |
| KRW 2,217  | PHARMA RESEARCH PRODUCTS Co Ltd        | 177,179           | 0.05            | MYR 122,752  | Supermax Corp Bhd                                     | 97,575            | 0.03            |
| KRW 29,975   | S&T Motiv Co Ltd                       | 1,889,824         | 0.58            | MYR 62,600   | TIME dotCom Bhd                                       | 212,009           | 0.07            |
| KRW 35,277   | Samjin Pharmaceutical Co Ltd           | 866,145           | 0.27            |  | <b>Total Malaysia</b>                                 | <b>10,228,259</b> | <b>3.13</b>     |
| KRW 2,732  | Samyang Holdings Corp                  | 268,069           | 0.08            |  | <b>Mexico</b>   |                   |                 |
| KRW 8,576  | Seah Besteel Corp                      | 241,406           | 0.07            | MXN 148,900  | Alpek SAB de CV                                       | 183,297           | 0.06            |
| KRW 7,140  | Sebang Global Battery Co Ltd           | 614,998           | 0.19            | MXN 234,100  | Concentradora Fibra Danhos SA de CV REIT              | 259,961           | 0.08            |
| KRW 44,306   | SFA Engineering Corp                   | 1,703,547         | 0.52            | MXN 203,000  | Controladora Vuela Cia de Aviacion SAB de CV          | 389,269           | 0.12            |
| KRW 9,955  | Silicon Works Co Ltd                   | 1,074,926         | 0.33            | MXN 563,758  | Corp Inmobiliaria Vesta SAB de CV                     | 1,098,041         | 0.33            |
| KRW 7,043  | SIMMTECH Co Ltd                        | 151,661           | 0.05            | MXN 59,629   | Grupo Aeroportuario del Centro Norte SAB de CV        | 390,289           | 0.12            |
| KRW 4,413  | SK Discovery Co Ltd                    | 207,297           | 0.06            | MXN 68,500   | Grupo Cementos de Chihuahua SAB de CV                 | 553,732           | 0.17            |
| KRW 5,914  | SK Gas Ltd                             | 643,311           | 0.20            | MXN 111,600  | Grupo Comercial Chedraui SA de CV                     | 178,858           | 0.05            |
| KRW 26,690   | SL Corp                                | 846,098           | 0.26            | MXN 73,942   | Grupo Herdez SAB de CV                                | 168,640           | 0.05            |
| KRW 6,102  | Suheung Co Ltd                         | 299,641           | 0.09            | MXN 89,700   | Industrias Bachoco SAB de CV                          | 339,103           | 0.10            |
| KRW 205  | Taekwang Industrial Co Ltd             | 212,254           | 0.06            | MXN 600,679  | Macquarie Mexico Real Estate Management SA de CV REIT | 742,156           | 0.23            |
| KRW 70,670   | Tongyang Life Insurance Co Ltd         | 352,048           | 0.11            | MXN 236,967  | PLA Administradora Industrial S de RL de CV REIT      | 360,143           | 0.11            |
| KRW 8,323  | Unid Co Ltd                            | 573,516           | 0.18            | MXN 126,116  | Prologis Property Mexico SA de CV REIT                | 281,173           | 0.09            |
| KRW 23,908   | Value Added Technology Co Ltd          | 795,058           | 0.24            |  | <b>Total Mexico</b>                                   | <b>4,944,662</b>  | <b>1.51</b>     |
| KRW 6,575  | Vieworks Co Ltd                        | 218,067           | 0.07            |  | <b>Monaco</b>   |                   |                 |
| KRW 12,608   | Winix Inc                              | 254,701           | 0.08            | USD 86,200   | Costamare Inc   | 1,018,022         | 0.31            |
| KRW 27,291   | WONIK IPS Co Ltd                       | 1,202,001         | 0.37            |  | <b>Total Monaco</b>                                   | <b>1,018,022</b>  | <b>0.31</b>     |
| KRW 258  | Young Poong Corp                       | 148,227           | 0.05            |  | <b>Pakistan</b>                                       |                   |                 |
| KRW 51,323   | Youngone Corp                          | 2,023,479         | 0.62            | PKR 124,010  | Engro Corp Ltd  | 231,818           | 0.07            |
|  | <b>Total Korea</b>                     | <b>60,402,584</b> | <b>18.48</b>    | PKR 952,000  | Engro Fertilizers Ltd                                 | 424,474           | 0.13            |
|  | <b>Kuwait</b>                          |                   |                 | PKR 415,500  | Fauji Fertilizer Co Ltd                               | 279,724           | 0.09            |
| KWD 143,281  | Boubyan Petrochemicals Co KSCP         | 408,967           | 0.13            | PKR 240,000  | Nishat Mills Ltd                                      | 142,081           | 0.04            |
| KWD 26,484   | Humansoft Holdings Co KSC              | 330,061           | 0.10            | PKR 92,940   | Pakistan Oilfields Ltd                                | 232,268           | 0.07            |
| KWD 443,998  | National Industries Group Holdings SAK | 328,614           | 0.10            |  | <b>Total Pakistan</b>                                 | <b>1,310,365</b>  | <b>0.40</b>     |
|  | <b>Total Kuwait</b>                    | <b>1,067,642</b>  | <b>0.33</b>     |  | <b>Peru</b>   |                   |                 |
|  | <b>Malaysia</b>                        |                   |                 | PEN 241,131  | Ferreycorp SAA  | 101,297           | 0.03            |
| MYR 413,900  | Alliance Bank Malaysia Bhd             | 240,274           | 0.07            |  | <b>Total Peru</b>                                     | <b>101,297</b>    | <b>0.03</b>     |
| MYR 1,928,900  | Astro Malaysia Holdings Bhd            | 534,321           | 0.16            |  |   |                   |                 |
| MYR 309,363  | Berjaya Sports Toto Bhd                | 147,546           | 0.05            |  |   |                   |                 |
| MYR 342,000  | Bermaz Auto Bhd                        | 126,041           | 0.04            |  |   |                   |                 |
| MYR 5,261,600  | Bumi Armada Bhd                        | 570,329           | 0.17            |  |   |                   |                 |
| MYR 604,800  | IGB REIT                               | 249,117           | 0.08            |  |   |                   |                 |
| MYR 1,228,400  | IJM Corp Bhd                           | 529,649           | 0.16            |  |   |                   |                 |
| MYR 304,900  | Kossan Rubber Industries               | 236,488           | 0.07            |  |   |                   |                 |
| MYR 1,791,700  | KPJ Healthcare Bhd                     | 435,895           | 0.13            |  |   |                   |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description                                  | Market Value     | % of Net Assets | Quantity   | Description                            | Market Value      | % of Net Assets |
|--|--|------------------|-----------------|--|--|-------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |                  |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |                   |                 |
| Common and Preferred Stocks - 99.22% (continued)   |  |                  |                 | Common and Preferred Stocks - 99.22% (continued)   |  |                   |                 |
| Philippines  |  |                  |                 | Saudi Arabia (continued)   |  |                   |                 |
| PHP 394,100  | Converge ICT Solutions Inc                   | 183,265          | 0.06            | SAR 999  | United Electronics Co                  | 35,427            | 0.01            |
| PHP 881,000  | Cosco Capital Inc                            | 96,375           | 0.03            | SAR 75,702   | United International Transportation Co | 910,346           | 0.28            |
| PHP 20,444,000   | Filinvest Land Inc                           | 460,686          | 0.14            |  |  |                   |                 |
| PHP 375,700  | First Gen Corp                               | 230,892          | 0.07            |  |  |                   |                 |
| PHP 482,500  | Manila Water Co Inc                          | 180,882          | 0.05            |  |  |                   |                 |
| PHP 2,803,400  | Vista Land & Lifescapes Inc                  | 218,230          | 0.07            |  |  |                   |                 |
| <b>Total Philippines</b>   |  | <b>1,370,330</b> | <b>0.42</b>     | <b>Total Saudi Arabia</b>  |  | <b>7,851,190</b>  | <b>2.40</b>     |
| Poland   |  |                  |                 | Singapore  |  |                   |                 |
| PLN 16,110   | Asseco Poland SA                             | 326,474          | 0.10            | USD 14,400   | China Yuchai International Ltd         | 230,976           | 0.07            |
| PLN 647,042  | Bank Millennium SA                           | 792,019          | 0.24            |  |  |                   |                 |
| PLN 4,683  | Budimex SA                                   | 344,429          | 0.11            |  |  |                   |                 |
| PLN 130,227  | Enea SA                                      | 290,933          | 0.09            |  |  |                   |                 |
| PLN 11,554   | Grupa Azoty SA                               | 100,153          | 0.03            |  |  |                   |                 |
| PLN 2,642  | KRUK SA                                      | 174,329          | 0.05            |  |  |                   |                 |
| PLN 4,562  | LiveChat Software SA                         | 165,128          | 0.05            |  |  |                   |                 |
| PLN 4,655  | Mercator Medical SA                          | 320,115          | 0.10            |  |  |                   |                 |
| PLN 35,128   | Warsaw Stock Exchange                        | 439,584          | 0.13            |  |  |                   |                 |
| <b>Total Poland</b>  |  | <b>2,953,164</b> | <b>0.90</b>     | <b>Total Singapore</b>   |  | <b>230,976</b>    | <b>0.07</b>     |
| Qatar  |  |                  |                 | South Africa   |  |                   |                 |
| QAR 52,720   | Al Meera Consumer Goods Co QSC               | 279,310          | 0.08            | ZAR 119,532  | AECI Ltd                               | 822,985           | 0.25            |
| QAR 279,074  | Doha Bank QPSC                               | 216,453          | 0.07            | ZAR 72,725   | African Rainbow Minerals Ltd           | 1,300,557         | 0.40            |
| QAR 62,769   | Medicare Group                               | 149,122          | 0.05            | ZAR 47,583   | Astral Foods Ltd                       | 526,991           | 0.16            |
| QAR 52,600   | Qatar Navigation QSC                         | 106,327          | 0.03            | ZAR 232,560  | Barloworld Ltd                         | 1,735,232         | 0.53            |
| QAR 645,500  | United Development Co QSC                    | 257,065          | 0.08            | ZAR 182,127  | Coronation Fund Managers Ltd           | 618,623           | 0.19            |
| QAR 1,237,254  | Vodafone Qatar QSC                           | 548,796          | 0.17            | ZAR 139,939  | DataTec Ltd                            | 270,102           | 0.08            |
| <b>Total Qatar</b>   |  | <b>1,557,073</b> | <b>0.48</b>     | ZAR 20,889   | Foschini Group Ltd                     | 232,667           | 0.07            |
| Russia   |  |                  |                 | ZAR 320,627  | Imperial Logistics Ltd                 | 1,064,808         | 0.33            |
| USD 147,099  | Aeroflot PJSC                                | 137,688          | 0.04            | ZAR 138,039  | Investec Ltd                           | 527,069           | 0.16            |
| USD 38,950   | Globaltrans Investment PLC-GDR               | 279,271          | 0.09            | ZAR 203,881  | KAP Industrial Holdings Ltd            | 58,971            | 0.02            |
| USD 16,111   | PhosAgro PJSC-GDR                            | 326,087          | 0.10            | ZAR 56,362   | Metair Investments Ltd                 | 88,813            | 0.03            |
| USD 7,201  | Ros Agro PLC-GDR                             | 99,086           | 0.03            | ZAR 148,514  | Motus Holdings Ltd                     | 970,834           | 0.30            |
| USD 29,100   | Rostelecom PJSC-ADR                          | 240,948          | 0.07            | ZAR 56,368   | Oceana Group Ltd                       | 258,415           | 0.08            |
| USD 37,981   | Sistema PJSFC-GDR                            | 326,637          | 0.10            | ZAR 42,690   | PSG Group Ltd                          | 237,955           | 0.07            |
| USD 11,839,000   | Unipro PJSC                                  | 446,792          | 0.14            | ZAR 340,762  | Resilient REIT Ltd                     | 1,244,558         | 0.38            |
| <b>Total Russia</b>  |  | <b>1,856,509</b> | <b>0.57</b>     | ZAR 118,311  | Reunert Ltd                            | 420,256           | 0.13            |
| Saudi Arabia   |  |                  |                 | ZAR 98,307   | Royal Bafokeng Platinum Ltd            | 702,736           | 0.22            |
| SAR 92,226   | Al Hammadi Co for Development and Investment | 973,803          | 0.30            | ZAR 247,771  | Super Group Ltd                        | 538,967           | 0.16            |
| SAR 246,221  | Arriyadh Development Co                      | 1,607,159        | 0.49            | ZAR 54,499   | Telkom SA SOC Ltd                      | 176,985           | 0.05            |
| SAR 8,931  | Eastern Province Cement Co                   | 116,329          | 0.03            | ZAR 186,677  | Vukile Property Fund Ltd REIT          | 150,479           | 0.05            |
| SAR 29,836   | Herfy Food Services Co                       | 507,556          | 0.15            | <b>Total South Africa</b>  |  | <b>11,948,003</b> | <b>3.66</b>     |
| SAR 66,058   | Middle East Healthcare Co                    | 689,572          | 0.21            | Taiwan   |  |                   |                 |
| SAR 59,238   | National Medical Care Co                     | 1,074,068        | 0.33            | TWD 954,000  | Ardentec Corp                          | 1,547,629         | 0.47            |
| SAR 5,520  | Qassim Cement Co                             | 126,578          | 0.04            | TWD 283,000  | Asia Vital Components Co Ltd           | 819,672           | 0.25            |
| SAR 49,702   | Saudi Ceramic Co                             | 759,366          | 0.23            | TWD 102,000  | Aten International Co Ltd              | 310,439           | 0.10            |
| SAR 23,053   | Saudi Industrial Services Co                 | 289,207          | 0.09            | TWD 31,000   | Bioteque Corp                          | 132,400           | 0.04            |
| SAR 4,166  | Saudi Research & Media Group                 | 196,614          | 0.06            | TWD 1,996,861  | Capital Securities Corp                | 1,214,779         | 0.37            |
| SAR 10,592   | Saudia Dairy & Foodstuff Co                  | 509,491          | 0.16            | TWD 666,000  | Cheng Loong Corp                       | 1,159,300         | 0.35            |
| SAR 2,389  | Southern Province Cement Co                  | 55,674           | 0.02            | TWD 296,000  | Cheng Uei Precision Industry Co Ltd    | 448,847           | 0.14            |
|  |  |                  |                 | TWD 373,000  | China Bills Finance Corp               | 216,872           | 0.07            |
|  |  |                  |                 | TWD 342,546  | China General Plastics Corp            | 465,334           | 0.14            |
|  |  |                  |                 | TWD 155,200  | China Motor Corp                       | 427,792           | 0.13            |
|  |  |                  |                 | TWD 1,158,000  | Chipbond Technology Corp               | 2,992,409         | 0.92            |
|  |  |                  |                 | TWD 1,510,000  | ChipMOS Technologies Inc               | 2,579,668         | 0.79            |
|  |  |                  |                 | TWD 235,000  | Chong Hong Construction Co Ltd         | 667,995           | 0.20            |
|  |  |                  |                 | TWD 16,000   | Cleanaway Co Ltd                       | 95,325            | 0.03            |
|  |  |                  |                 | TWD 755,000  | Coretronic Corp                        | 1,661,068         | 0.51            |
|  |  |                  |                 | TWD 61,000   | Dimerco Express Corp                   | 293,369           | 0.09            |
|  |  |                  |                 | TWD 244,000  | E Ink Holdings Inc                     | 653,294           | 0.20            |
|  |  |                  |                 | TWD 238,800  | Elan Microelectronics Corp             | 1,666,993         | 0.51            |
|  |  |                  |                 | TWD 7,000  | eMemory Technology Inc                 | 335,397           | 0.10            |
|  |  |                  |                 | TWD 225,025  | Eternal Materials Co Ltd               | 327,089           | 0.10            |
|  |  |                  |                 | TWD 854,000  | Everlight Electronics Co Ltd           | 1,615,282         | 0.49            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description                                  | Market Value | % of Net Assets | Quantity   | Description                        | Market Value      | % of Net Assets |
|--|--|--------------|-----------------|--|------------------------------------|-------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |                                    |                   |                 |
| Common and Preferred Stocks - 99.22% (continued)   |  |              |                 | Common and Preferred Stocks - 99.22% (continued)   |                                    |                   |                 |
| Taiwan (continued)   |  |              |                 | Taiwan (continued)   |                                    |                   |                 |
| TWD 794,000  | Far Eastern Department Stores Ltd            | 648,309      | 0.20            | TWD 62,750   | Syncmold Enterprise Corp           | 187,828           | 0.06            |
| TWD 1,644,746  | Far Eastern International Bank               | 625,727      | 0.19            | TWD 1,212,817  | Taichung Commercial Bank Co Ltd    | 504,932           | 0.15            |
| TWD 284,000  | Farglory Land Development Co Ltd             | 543,282      | 0.17            | TWD 264,000  | Taiwan Hon Chuan Enterprise Co Ltd | 728,635           | 0.22            |
| TWD 211,000  | Feng Hsin Steel Co Ltd                       | 615,677      | 0.19            | TWD 384,000  | Taiwan Paiho Ltd                   | 1,405,760         | 0.43            |
| TWD 188,000  | Formosa Advanced Technologies Co Ltd         | 270,234      | 0.08            | TWD 1,607,000  | Teco Electric and Machinery Co Ltd | 1,914,846         | 0.59            |
| TWD 85,000   | General Interface Solution Holding Ltd       | 376,761      | 0.12            | TWD 106,000  | Test Research Inc                  | 226,742           | 0.07            |
| TWD 415,000  | Getac Technology Corp                        | 819,201      | 0.25            | TWD 152,000  | Test Rite International Co Ltd     | 141,294           | 0.04            |
| TWD 321,000  | Gigabyte Technology Co Ltd                   | 1,238,493    | 0.38            | TWD 262,000  | Ton Yi Industrial Corp             | 147,632           | 0.05            |
| TWD 57,000   | Global Mixed Mode Technology Inc             | 480,754      | 0.15            | TWD 17,308   | TOPBI International Holdings Ltd   | 10,219            | 0.00            |
| TWD 228,000  | Goldsun Building Materials Co Ltd            | 207,440      | 0.06            | TWD 586,000  | Tripod Technology Corp             | 2,839,300         | 0.87            |
| TWD 1,992,000  | Grand Pacific Petrochemical                  | 2,141,244    | 0.66            | TWD 29,000   | TTY Biopharm Co Ltd                | 90,760            | 0.03            |
| TWD 771,453  | Great Wall Enterprise Co Ltd                 | 1,664,040    | 0.51            | TWD 658,000  | Tung Ho Steel Enterprise Corp      | 1,239,838         | 0.38            |
| TWD 350,000  | Greatek Electronics Inc                      | 989,861      | 0.30            | TWD 157,000  | TXC Corp                           | 709,987           | 0.22            |
| TWD 446,000  | Holtek Semiconductor Inc                     | 1,600,718    | 0.49            | TWD 5,000  | TYC Brother Industrial Co Ltd      | 3,939             | 0.00            |
| TWD 73,000   | Huaku Development Co Ltd                     | 222,701      | 0.07            | TWD 64,239   | United Integrated Services Co Ltd  | 489,934           | 0.15            |
| TWD 183,936  | Hung Sheng Construction Ltd                  | 128,400      | 0.04            | TWD 552,000  | USI Corp                           | 735,009           | 0.22            |
| TWD 1,853,302  | IBF Financial Holdings Co Ltd                | 1,097,514    | 0.34            | TWD 11,332   | Voltronic Power Technology Corp    | 547,027           | 0.17            |
| TWD 5,000  | International Games System Co Ltd            | 150,740      | 0.05            | TWD 2,863,000  | Walsin Lihwa Corp                  | 3,010,710         | 0.92            |
| TWD 196,000  | Kindom Development Co Ltd                    | 275,051      | 0.08            | TWD 90,000   | Wan Hai Lines Ltd                  | 1,036,878         | 0.32            |
| TWD 726,000  | King Yuan Electronics Co Ltd                 | 1,169,938    | 0.36            | TWD 280,672  | Wisdom Marine Lines Co Ltd         | 1,113,118         | 0.34            |
| TWD 812,000  | King's Town Bank Co Ltd                      | 1,161,353    | 0.36            | TWD 842,000  | YFY Inc                            | 1,381,046         | 0.42            |
| TWD 242,000  | Kinsus Interconnect Technology Corp          | 1,172,544    | 0.36            | TWD 23,000   | Zeng Hsing Industrial Co Ltd       | 137,443           | 0.04            |
| TWD 16,450   | KMC Kuei Meng International Inc              | 137,858      | 0.04            | <b>Total Taiwan</b>  |                                    | <b>70,711,821</b> | <b>21.64</b>    |
| TWD 40,000   | Kung Long Batteries Industrial Co Ltd        | 216,061      | 0.07            | Thailand   |                                    |                   |                 |
| TWD 41,166   | Lotes Co Ltd                                 | 862,842      | 0.26            | THB 6,024,200  | AP Thailand PCL                    | 1,569,487         | 0.48            |
| TWD 237,600  | Mercuries & Associates Holding Ltd           | 192,297      | 0.06            | THB 706,700  | AP Thailand PCL-NVDR               | 184,117           | 0.06            |
| TWD 18,000   | Parade Technologies Ltd                      | 894,751      | 0.27            | THB 817,500  | Bangkok Chain Hospital PCL         | 591,763           | 0.18            |
| TWD 29,000   | Pegavision Corp                              | 628,659      | 0.19            | THB 5,030,700  | Chularat Hospital PCL              | 624,717           | 0.19            |
| TWD 816,060  | President Securities Corp                    | 783,476      | 0.24            | THB 6,763,800  | Dynasty Ceramic PCL                | 641,559           | 0.20            |
| TWD 395,000  | Prince Housing & Development Corp            | 168,703      | 0.05            | THB 496,600  | Eastern Polymer Group PCL          | 170,440           | 0.05            |
| TWD 284,000  | Qisda Corp                                   | 313,942      | 0.10            | THB 193,000  | Hana Microelectronics PCL          | 429,056           | 0.13            |
| TWD 572,000  | Radiant Opto-Electronics Corp                | 2,494,320    | 0.76            | THB 2,531,600  | IRPC PCL                           | 303,318           | 0.09            |
| TWD 323,000  | Sanyang Motor Co Ltd                         | 350,098      | 0.11            | THB 370,400  | Kiatnakin Bank PCL                 | 644,299           | 0.20            |
| TWD 101,000  | Shinkong Insurance Co Ltd                    | 145,541      | 0.04            | THB 244,100  | Kiatnakin Bank PCL-NVDR            | 424,604           | 0.13            |
| TWD 1,471,000  | Shinkong Synthetic Fibers Corp               | 1,201,086    | 0.37            | THB 2,158,700  | Origin Property PCL                | 599,452           | 0.18            |
| TWD 145,508  | Sigurd Microelectronics Corp                 | 292,452      | 0.09            | THB 645,900  | Pruksa Holding PCL                 | 278,110           | 0.08            |
| TWD 87,000   | Simplo Technology Co Ltd                     | 1,120,969    | 0.34            | THB 928,800  | PTG Energy PCL                     | 536,125           | 0.16            |
| TWD 124,000  | Sinbon Electronics Co Ltd                    | 1,219,417    | 0.37            | THB 164,600  | Regional Container Lines PCL       | 282,465           | 0.09            |
| TWD 248,000  | Sino-American Silicon Products Inc           | 1,717,865    | 0.53            | THB 1,253,433  | RS PCL                             | 895,589           | 0.27            |
| TWD 43,908   | Sinyi Realty Inc                             | 46,646       | 0.01            | THB 860,400  | SC Asset Corp PCL                  | 83,221            | 0.03            |
| TWD 160,000  | Sitronix Technology Corp                     | 1,797,398    | 0.55            | THB 435,800  | Siam Future Development PLC        | 149,573           | 0.05            |
| TWD 181,000  | Sunonwealth Electric Machine Industry Co Ltd | 293,628      | 0.09            | THB 1,102,600  | SPCG PCL                           | 646,767           | 0.20            |
|  |  |              |                 | THB 569,100  | Sri Trang Agro-Industry PCL        | 719,143           | 0.22            |
|  |  |              |                 | THB 1,119,700  | Supalai PCL                        | 719,682           | 0.22            |
|  |  |              |                 | THB 562,900  | Thanachart Capital PCL             | 605,930           | 0.19            |
|  |  |              |                 | THB 418,559  | Tisco Financial Group PCL          | 1,155,771         | 0.35            |
|  |  |              |                 | THB 290,600  | Vinythai PCL                       | 340,016           | 0.10            |
|  |  |              |                 | <b>Total Thailand</b>  |                                    | <b>12,595,204</b> | <b>3.85</b>     |

## Schedule of Investments *(continued)*

as at 30 June 2021 (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 - 99.22% <i>(continued)</i>   |  |                    |                 |
| Turkey  |  |                    |                 |
| TRY 352,839   | Aksa Akriilik Kimya Sanayii AS         | 608,406            | 0.19            |
| TRY 163,923   | Coca-Cola Icecek AS                    | 1,467,052          | 0.45            |
| TRY 462,594   | Dogan Sirketler Grubu Holding AS       | 151,225            | 0.05            |
| TRY 71,655  | Enerjisa Enerji AS                     | 85,368             | 0.02            |
| TRY 112,414   | Tofas Turk Otomobil Fabrikasi AS       | 382,240            | 0.12            |
| TRY 61,232  | Turk Traktor ve Ziraat Makineleri AS   | 1,192,570          | 0.36            |
| TRY 382,201   | Vestel Elektronik Sanayi ve Ticaret AS | 1,333,029          | 0.41            |
| <b>Total Turkey</b>   |  | <b>5,219,890</b>   | <b>1.60</b>     |
| United Arab Emirates  |  |                    |                 |
| AED 421,644   | Air Arabia PJSC                        | 152,672            | 0.05            |
| AED 136,955   | Aramex PJSC                            | 145,413            | 0.04            |
| AED 1,012,575   | Dana Gas PJSC                          | 230,184            | 0.07            |
| AED 218,585   | Emaar Development PJSC                 | 220,183            | 0.07            |
| AED 335,125   | National Central Cooling Co PJSC       | 257,286            | 0.08            |
| <b>Total United Arab Emirates</b>   |  | <b>1,005,738</b>   | <b>0.31</b>     |
| <b>Total Common and Preferred Stocks</b>  |  | <b>324,253,235</b> | <b>99.22</b>    |
| Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market              |  |                    |                 |
|   |  | <b>324,253,235</b> | <b>99.22</b>    |
| Other transferable securities   |  |                    |                 |
| Common and Preferred Stocks - 0.00%   |  |                    |                 |
| Taiwan  |  |                    |                 |
| TWD 359   | TYC Brother Industrial Co Ltd*         | 0                  | 0.00            |
| <b>Total Taiwan</b>   |  | <b>0</b>           | <b>0.00</b>     |
| <b>Total Common and Preferred Stocks</b>  |  | <b>0</b>           | <b>0.00</b>     |
| <b>Total Other transferable securities</b>  |  | <b>0</b>           | <b>0.00</b>     |
| <b>TOTAL INVESTMENTS</b>  |  | <b>324,253,235</b> | <b>99.22</b>    |
| <b>Other Net Assets/(Liabilities)</b>   |  | <b>2,537,673</b>   | <b>0.78</b>     |
| <b>TOTAL NET ASSETS</b>   |  | <b>326,790,908</b> | <b>100.00</b>   |

\* Security priced at 0 due to an exchange offer.

## Schedule of Investments

as at 30 June 2021 (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 - 99.38%   |                                     |                   |                 | Common and Preferred Stocks - 99.38% <i>(continued)</i>   |                                      |                   |                 |
| Belgium  |                                     |                   |                 | Germany <i>(continued)</i>  |                                      |                   |                 |
| EUR 16,062   | Colruyt SA                          | 757,484           | 0.86            | EUR 9,251   | Siemens Healthineers AG              | 478,092           | 0.54            |
| EUR 44,142   | Proximus SADP                       | 719,073           | 0.81            | EUR 7,994   | Symrise AG                           | 939,295           | 1.06            |
| <b>Total Belgium</b>   |                                     | <b>1,476,557</b>  | <b>1.67</b>     | EUR 140,740   | Telefonica Deutschland Holding AG    | 313,146           | 0.35            |
| Denmark  |                                     |                   |                 | EUR 28,300  | Uniper SE                            | 878,998           | 1.00            |
| DKK 10,045   | Chr Hansen Holding A/S              | 764,562           | 0.87            | EUR 3,169   | Zalando SE                           | 323,080           | 0.37            |
| DKK 6,358  | Coloplast A/S                       | 879,796           | 1.00            | <b>Total Germany</b>  |                                      | <b>11,051,166</b> | <b>12.53</b>    |
| DKK 6,002  | DSV AS                              | 1,180,424         | 1.34            | Ireland   |                                      |                   |                 |
| DKK 7,336  | H Lundbeck A/S                      | 196,810           | 0.22            | EUR 7,440   | Kerry Group PLC                      | 876,432           | 0.99            |
| DKK 13,436   | Novo Nordisk A/S                    | 949,306           | 1.08            | <b>Total Ireland</b>  |                                      | <b>876,432</b>    | <b>0.99</b>     |
| DKK 17,378   | Novozymes A/S                       | 1,104,667         | 1.25            | Italy   |                                      |                   |                 |
| DKK 37,625   | Tryg A/S                            | 778,937           | 0.88            | EUR 1,717   | DiaSorin SpA                         | 273,861           | 0.31            |
| <b>Total Denmark</b>   |                                     | <b>5,854,502</b>  | <b>6.64</b>     | EUR 70,607  | Infrastrutture Wireless Italiane SpA | 671,614           | 0.76            |
| Finland  |                                     |                   |                 | EUR 20,241  | Recordati SpA                        | 975,616           | 1.11            |
| EUR 17,839   | Elisa OYJ                           | 897,659           | 1.02            | EUR 54,371  | Snam SpA                             | 265,059           | 0.30            |
| EUR 38,374   | Kesko OYJ                           | 1,195,350         | 1.36            | EUR 69,848  | Terna Rete Elettrica Nazionale SpA   | 438,925           | 0.50            |
| EUR 12,046   | Kone OYJ                            | 828,765           | 0.94            | <b>Total Italy</b>  |                                      | <b>2,625,075</b>  | <b>2.98</b>     |
| EUR 20,789   | Orion Oyj                           | 753,601           | 0.85            | Jordan  |                                      |                   |                 |
| EUR 9,667  | UPM-Kymmene OYJ                     | 308,377           | 0.35            | GBP 18,084  | Hikma Pharmaceuticals PLC            | 515,274           | 0.58            |
| <b>Total Finland</b>   |                                     | <b>3,983,752</b>  | <b>4.52</b>     | <b>Total Jordan</b>   |                                      | <b>515,274</b>    | <b>0.58</b>     |
| France   |                                     |                   |                 | Luxembourg  |                                      |                   |                 |
| EUR 5,913  | Air Liquide SA                      | 873,114           | 0.99            | EUR 11,630  | Eurofins Scientific SE               | 1,121,132         | 1.27            |
| EUR 6,806  | BioMerieux                          | 666,988           | 0.75            | <b>Total Luxembourg</b>   |                                      | <b>1,121,132</b>  | <b>1.27</b>     |
| EUR 175,228  | Bolloré SA                          | 792,031           | 0.90            | Netherlands   |                                      |                   |                 |
| EUR 58,064   | Carrefour SA                        | 962,991           | 1.09            | EUR 10,258  | Heineken Holding NV                  | 871,417           | 0.99            |
| EUR 14,741   | Danone SA                           | 875,173           | 0.99            | EUR 14,665  | JDE Peet's NV                        | 448,749           | 0.51            |
| EUR 2,665  | Dassault Systemes SE                | 544,992           | 0.62            | EUR 34,687  | Koninklijke Ahold Delhaize NV        | 869,603           | 0.99            |
| EUR 924  | Hermes International                | 1,135,134         | 1.29            | EUR 5,856   | Koninklijke DSM NV                   | 921,734           | 1.04            |
| EUR 2,873  | Iliad SA                            | 354,528           | 0.40            | EUR 327,717   | Koninklijke KPN NV                   | 863,207           | 0.98            |
| EUR 2,581  | L'Oreal SA                          | 969,940           | 1.10            | EUR 18,085  | Koninklijke Vopak NV                 | 692,656           | 0.79            |
| EUR 55,635   | Orange SA                           | 534,931           | 0.61            | EUR 20,015  | QIAGEN NV                            | 815,811           | 0.92            |
| EUR 5,388  | Remy Cointreau SA                   | 938,051           | 1.06            | <b>Total Netherlands</b>  |                                      | <b>5,483,177</b>  | <b>6.22</b>     |
| EUR 10,283   | Sanofi                              | 908,606           | 1.03            | Norway  |                                      |                   |                 |
| EUR 2,747  | Sartorius Stedim Biotech            | 1,095,778         | 1.24            | NOK 41,419  | Gjensidige Forsikring ASA            | 770,347           | 0.87            |
| EUR 6,696  | SEB SA                              | 1,020,470         | 1.16            | NOK 99,261  | Orkla ASA                            | 853,039           | 0.97            |
| EUR 30,836   | Vivendi SA                          | 873,584           | 0.99            | NOK 58,148  | Telenor ASA                          | 826,786           | 0.94            |
| <b>Total France</b>  |                                     | <b>12,546,311</b> | <b>14.22</b>    | <b>Total Norway</b>   |                                      | <b>2,450,172</b>  | <b>2.78</b>     |
| Germany  |                                     |                   |                 | Portugal  |                                      |                   |                 |
| EUR 9,161  | Beiersdorf AG                       | 932,132           | 1.06            | EUR 57,051  | Jeronimo Martins SGPS SA             | 877,444           | 0.99            |
| EUR 5,559  | Delivery Hero AG                    | 619,273           | 0.70            | <b>Total Portugal</b>   |                                      | <b>877,444</b>    | <b>0.99</b>     |
| EUR 19,601   | Deutsche Post AG                    | 1,124,313         | 1.27            | Spain   |                                      |                   |                 |
| EUR 52,486   | Deutsche Telekom AG                 | 934,881           | 1.06            | EUR 10,762  | Cellnex Telecom SA                   | 578,135           | 0.66            |
| EUR 6,282  | Deutsche Wohnen SE                  | 324,026           | 0.37            | EUR 35,863  | Endesa SA                            | 733,757           | 0.83            |
| EUR 1,260  | Fresenius Medical Care AG & Co KGaA | 88,250            | 0.10            | EUR 32,362  | Grifols SA                           | 739,148           | 0.84            |
| EUR 20,853   | FUCHS PETROLUB SE-Preferred Stock   | 855,390           | 0.97            | EUR 70,654  | Iberdrola SA                         | 726,323           | 0.82            |
| EUR 5,742  | Henkel AG & Co KGaA                 | 445,866           | 0.51            | EUR 59,045  | Red Electrica Corp SA                | 924,349           | 1.05            |
| EUR 3,533  | Henkel AG & Co KGaA-Preferred Stock | 314,578           | 0.36            | <b>Total Spain</b>  |                                      | <b>3,701,712</b>  | <b>4.20</b>     |
| EUR 7,942  | Knorr-Bremse AG                     | 770,374           | 0.87            |   |                                      |                   |                 |
| EUR 5,374  | Merck KGaA                          | 868,976           | 0.99            |   |                                      |                   |                 |
| EUR 11,818   | Scout24 AG                          | 840,496           | 0.95            |   |                                      |                   |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (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 - 99.38% (continued)   |  |                   |                 | Common and Preferred Stocks - 99.38% (continued)  |                              |                   |                 |
| Sweden   |  |                   |                 | United Kingdom (continued)  |                              |                   |                 |
| SEK 2,608  | Epiroc AB                              | 50,144            | 0.06            | GBP 16,786  | Unilever PLC                 | 827,229           | 0.94            |
| SEK 31,521   | Essity AB                              | 882,041           | 1.00            | GBP 79,141  | United Utilities Group PLC   | 898,309           | 1.02            |
| SEK 19,776   | ICA Gruppen AB                         | 776,650           | 0.88            | GBP 393,927   | Wm Morrison Supermarkets PLC | 1,132,066         | 1.28            |
| SEK 15,130   | Svenska Cellulosa AB SCA               | 209,227           | 0.24            | <b>Total United Kingdom</b>   |                              | <b>17,421,570</b> | <b>19.75</b>    |
| SEK 90,793   | Telia Co AB                            | 340,004           | 0.38            | <b>Total Common and Preferred Stocks</b>  |                              | <b>87,662,213</b> | <b>99.38</b>    |
| <b>Total Sweden</b>  |  | <b>2,258,066</b>  | <b>2.56</b>     | <b>Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market</b> |                              | <b>87,662,213</b> | <b>99.38</b>    |
| Switzerland  |  |                   |                 | <b>TOTAL INVESTMENTS</b>  |                              |                   |                 |
| CHF 9,013  | Banque Cantonale Vaudoise              | 683,260           | 0.77            |   |                              | <b>87,662,213</b> | <b>99.38</b>    |
| CHF 424  | Barry Callebaut AG                     | 831,610           | 0.94            | <b>Other Net Assets/(Liabilities)</b>   |                              |                   |                 |
| CHF 28   | Chocoladefabriken Lindt & Spruengli AG | 235,124           | 0.27            |   |                              | <b>547,576</b>    | <b>0.62</b>     |
| CHF 10   | Chocoladefabriken Lindt & Spruengli AG | 883,973           | 1.00            | <b>TOTAL NET ASSETS</b>   |                              |                   |                 |
| CHF 1,088  | EMS-Chemie Holding AG                  | 902,211           | 1.02            |   |                              | <b>88,209,789</b> | <b>100.00</b>   |
| CHF 1,068  | Geberit AG                             | 676,155           | 0.77            |   |                              |                   |                 |
| CHF 292  | Givaudan SA                            | 1,146,224         | 1.30            |   |                              |                   |                 |
| CHF 3,362  | Kuehne Nagel International AG          | 971,010           | 1.10            |   |                              |                   |                 |
| CHF 9,918  | Logitech International SA              | 1,014,250         | 1.15            |   |                              |                   |                 |
| CHF 1,570  | Lonza Group AG                         | 939,261           | 1.06            |   |                              |                   |                 |
| CHF 8,675  | Nestle SA                              | 911,827           | 1.03            |   |                              |                   |                 |
| CHF 11,073   | Novartis AG                            | 851,748           | 0.97            |   |                              |                   |                 |
| CHF 2,795  | Roche Holding AG                       | 888,714           | 1.01            |   |                              |                   |                 |
| CHF 227  | Roche Holdings AG                      | 77,821            | 0.09            |   |                              |                   |                 |
| CHF 544  | Schindler Holding AG                   | 140,443           | 0.16            |   |                              |                   |                 |
| CHF 3,665  | Schindler Holding AG                   | 904,057           | 1.03            |   |                              |                   |                 |
| CHF 335  | SGS SA                                 | 872,196           | 0.99            |   |                              |                   |                 |
| CHF 1,868  | Sika AG                                | 515,487           | 0.58            |   |                              |                   |                 |
| CHF 9,880  | Swiss Prime Site AG                    | 827,399           | 0.94            |   |                              |                   |                 |
| CHF 1,817  | Swisscom AG                            | 875,525           | 0.99            |   |                              |                   |                 |
| CHF 2,486  | Vifor Pharma AG                        | 271,576           | 0.31            |   |                              |                   |                 |
| <b>Total Switzerland</b>   |  | <b>15,419,871</b> | <b>17.48</b>    |   |                              |                   |                 |
| United Kingdom   |  |                   |                 |   |                              |                   |                 |
| GBP 24,467   | Admiral Group PLC                      | 896,087           | 1.02            |   |                              |                   |                 |
| GBP 2,805  | Associated British Foods PLC           | 72,408            | 0.08            |   |                              |                   |                 |
| GBP 6,527  | AstraZeneca PLC                        | 660,192           | 0.75            |   |                              |                   |                 |
| GBP 122,823  | Auto Trader Group PLC                  | 906,243           | 1.03            |   |                              |                   |                 |
| GBP 11,438   | Croda International PLC                | 981,718           | 1.11            |   |                              |                   |                 |
| GBP 52,822   | GlaxoSmithKline PLC                    | 873,387           | 0.99            |   |                              |                   |                 |
| GBP 12,930   | Halma PLC                              | 405,472           | 0.46            |   |                              |                   |                 |
| GBP 307,581  | J Sainsbury PLC                        | 973,859           | 1.10            |   |                              |                   |                 |
| GBP 88,369   | National Grid PLC                      | 947,877           | 1.07            |   |                              |                   |                 |
| GBP 31,351   | Ocado Group PLC                        | 731,508           | 0.83            |   |                              |                   |                 |
| GBP 8,010  | Pearson PLC                            | 77,446            | 0.09            |   |                              |                   |                 |
| GBP 12,232   | Reckitt Benckiser Group PLC            | 911,509           | 1.03            |   |                              |                   |                 |
| GBP 36,310   | Rentokil Initial PLC                   | 209,372           | 0.24            |   |                              |                   |                 |
| GBP 12,990   | Rio Tinto PLC                          | 900,202           | 1.02            |   |                              |                   |                 |
| GBP 32,162   | Sage Group PLC                         | 256,338           | 0.29            |   |                              |                   |                 |
| GBP 76,752   | Segro PLC REIT                         | 978,571           | 1.11            |   |                              |                   |                 |
| GBP 30,752   | Severn Trent PLC                       | 895,930           | 1.02            |   |                              |                   |                 |
| GBP 47,082   | Smith & Nephew PLC                     | 856,963           | 0.97            |   |                              |                   |                 |
| GBP 7,735  | Spirax-Sarco Engineering PLC           | 1,226,775         | 1.39            |   |                              |                   |                 |
| GBP 308,844  | Tesco PLC                              | 802,109           | 0.91            |   |                              |                   |                 |

## Schedule of Investments

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description   | Market Value      | % of Net 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 - 99.73%   |   |                   |                 | Common and Preferred Stocks - 99.73% <i>(continued)</i>   |   |                   |                 |
| Australia  |   |                   |                 | Ireland   |   |                   |                 |
| AUD 34,855   | Coles Group Ltd                                       | 447,201           | 0.21            | EUR 4,053   | Kerry Group PLC                         | 566,200           | 0.27            |
| AUD 13,305   | Endeavour Group Ltd                                   | 62,829            | 0.03            | <b>Total Ireland</b>  |   |                   |                 |
| AUD 13,305   | Woolworths Group Ltd                                  | 380,870           | 0.18            |   |   | <b>566,200</b>    | <b>0.27</b>     |
| <b>Total Australia</b>   |   |                   |                 | Israel  |   |                   |                 |
|  |   | <b>890,900</b>    | <b>0.42</b>     | ILS 97,596  | Bank Leumi Le-Israel BM                 | 741,592           | 0.35            |
| Belgium  |   |                   |                 | ILS 1   | Isracard Ltd                            | 3                 | 0.00            |
| EUR 34,577   | Colruyt SA  | 1,933,790         | 0.92            | ILS 2,798   | Nice Ltd                                | 683,679           | 0.32            |
| <b>Total Belgium</b>   |   |                   |                 | <b>Total Israel</b>   |   |                   |                 |
|  |   | <b>1,933,790</b>  | <b>0.92</b>     |   |   | <b>1,425,274</b>  | <b>0.67</b>     |
| Canada   |   |                   |                 | Italy   |   |                   |                 |
| CAD 40,303   | BCE Inc   | 1,989,600         | 0.94            | EUR 51,552  | Infrastrutture Wireless Italiane SpA    | 581,522           | 0.27            |
| CAD 40,378   | CCL Industries Inc                                    | 2,226,121         | 1.05            | EUR 26,085  | Recordati SpA                           | 1,491,029         | 0.71            |
| CAD 29,502   | Dollarama Inc   | 1,351,808         | 0.64            | <b>Total Italy</b>  |   |                   |                 |
| CAD 6,990  | Empire Co Ltd   | 220,713           | 0.10            |   |   | <b>2,072,551</b>  | <b>0.98</b>     |
| CAD 5,200  | George Weston Ltd                                     | 496,148           | 0.23            | Japan   |   |                   |                 |
| CAD 4,957  | Hydro One Ltd   | 119,932           | 0.06            | JPY 50,300  | Aeon Co Ltd                             | 1,352,784         | 0.64            |
| CAD 4,890  | Loblaw Cos Ltd  | 301,266           | 0.14            | JPY 34,532  | Chugai Pharmaceutical Co Ltd            | 1,369,582         | 0.65            |
| CAD 49,134   | Metro Inc   | 2,358,099         | 1.12            | JPY 8,600   | FUJIFILM Holdings Corp                  | 638,394           | 0.30            |
| CAD 7,013  | Rogers Communications Inc                             | 373,219           | 0.18            | JPY 5,300   | Japan Tobacco Inc                       | 100,208           | 0.05            |
| CAD 101,416  | TELUS Corp  | 2,276,803         | 1.08            | JPY 55,700  | KDDI Corp                               | 1,738,900         | 0.82            |
| CAD 200  | TELUS Corp  | 4,490             | 0.00            | JPY 800   | Kobayashi Pharmaceutical Co Ltd         | 68,403            | 0.03            |
| <b>Total Canada</b>  |   |                   |                 | JPY 11,002  | Lawson Inc                              | 509,508           | 0.24            |
|  |   | <b>11,718,199</b> | <b>5.54</b>     | JPY 36,140  | Lion Corp                               | 612,807           | 0.29            |
| Denmark  |   |                   |                 | JPY 11,452  | McDonald's Holdings Co Japan Ltd        | 505,584           | 0.24            |
| DKK 3,622  | Coloplast A/S   | 594,372           | 0.28            | JPY 3,700   | MEIJI Holdings Co Ltd                   | 221,687           | 0.11            |
| DKK 30,907   | Novo Nordisk A/S                                      | 2,589,651         | 1.23            | JPY 91,500  | Nippon Telegraph & Telephone Corp       | 2,386,222         | 1.13            |
| <b>Total Denmark</b>   |   |                   |                 | JPY 22,101  | Nissin Foods Holdings Co Ltd            | 1,593,008         | 0.75            |
|  |   | <b>3,184,023</b>  | <b>1.51</b>     | JPY 2,987   | Nitori Holdings Co Ltd                  | 529,096           | 0.25            |
| Finland  |   |                   |                 | JPY 900   | Oracle Corp Japan                       | 68,925            | 0.03            |
| EUR 31,333   | Elisa OYJ   | 1,869,782         | 0.88            | JPY 32,900  | Pan Pacific International Holdings Corp | 683,552           | 0.32            |
| <b>Total Finland</b>   |   |                   |                 | JPY 5,300   | PeptiDream Inc                          | 260,249           | 0.12            |
|  |   | <b>1,869,782</b>  | <b>0.88</b>     | JPY 72,990  | SG Holdings Co Ltd                      | 1,915,667         | 0.91            |
| France   |   |                   |                 | JPY 162,950   | Softbank Corp                           | 2,133,956         | 1.01            |
| EUR 71,991   | Orange SA   | 820,873           | 0.39            | JPY 2,400   | Systemex Corp                           | 285,431           | 0.14            |
| EUR 7,110  | Vivendi SA  | 238,871           | 0.11            | JPY 34,550  | Toho Co Ltd                             | 1,425,705         | 0.67            |
| <b>Total France</b>  |   |                   |                 | JPY 13,500  | Toyo Suisan Kaisha Ltd                  | 519,979           | 0.25            |
|  |   | <b>1,059,744</b>  | <b>0.50</b>     | JPY 2,600   | Tsuruha Holdings Inc                    | 302,424           | 0.14            |
| Germany  |   |                   |                 | JPY 29,600  | Unicharm Corp                           | 1,192,107         | 0.56            |
| EUR 1,092  | Beiersdorf AG   | 131,767           | 0.06            | JPY 26,246  | USS Co Ltd                              | 458,282           | 0.22            |
| EUR 1,061  | Henkel AG & Co KGaA                                   | 97,702            | 0.05            | <b>Total Japan</b>  |   |                   |                 |
| EUR 1,410  | Henkel AG & Co KGaA—Preferred Stock                   | 148,886           | 0.07            |   |   | <b>20,872,460</b> | <b>9.87</b>     |
| <b>Total Germany</b>   |   |                   |                 | Netherlands   |   |                   |                 |
|  |   | <b>378,355</b>    | <b>0.18</b>     | EUR 5,380   | QIAGEN NV                               | 260,055           | 0.12            |
| Hong Kong  |   |                   |                 | <b>Total Netherlands</b>  |   |                   |                 |
| HKD 161,466  | CLP Holdings Ltd                                      | 1,596,810         | 0.76            |   |   | <b>260,055</b>    | <b>0.12</b>     |
| HKD 31,800   | ESR Cayman Ltd  | 107,285           | 0.05            | New Zealand   |   |                   |                 |
| HKD 47,700   | Hang Seng Bank Ltd                                    | 952,667           | 0.45            | NZD 619,289   | Spark New Zealand Ltd                   | 2,077,095         | 0.98            |
| HKD 1,155,976  | HK Electric Investments & HK Electric Investments Ltd | 1,171,479         | 0.55            | <b>Total New Zealand</b>  |   |                   |                 |
| HKD 899,170  | HKT Trust & HKT Ltd                                   | 1,225,007         | 0.58            |   |   | <b>2,077,095</b>  | <b>0.98</b>     |
| HKD 1,090,134  | Hong Kong & China Gas Co Ltd                          | 1,692,927         | 0.80            | Norway  |   |                   |                 |
| USD 21,500   | Hongkong Land Holdings Ltd                            | 102,340           | 0.05            | NOK 49,384  | Orkla ASA                               | 503,298           | 0.24            |
| USD 2,700  | Jardine Matheson Holdings Ltd                         | 172,584           | 0.08            | <b>Total Norway</b>   |   |                   |                 |
| HKD 121,879  | MTR Corp Ltd  | 678,775           | 0.32            |   |   | <b>503,298</b>    | <b>0.24</b>     |
| HKD 109,000  | Power Assets Holdings Ltd                             | 668,807           | 0.32            | <b>Total Hong Kong</b>  |   |                   |                 |
|  |   | <b>8,368,681</b>  | <b>3.96</b>     |   |   |                   |                 |



## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description                            | Market Value | % of Net Assets | Quantity   | Description                                | Market Value | % of Net Assets |
|--|--|--------------|-----------------|--|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 |
| Common and Preferred Stocks - 99.73% (continued)   |  |              |                 | Common and Preferred Stocks - 99.73% (continued)   |  |              |                 |
| Portugal   |  |              |                 | United States (continued)  |  |              |                 |
| EUR 6,078  | Jeronimo Martins SGPS SA               | 110,858      | 0.05            | USD 1,000  | Cadence Design Systems Inc                 | 136,820      | 0.06            |
| Total Portugal   |  | 110,858      | 0.05            | USD 14,100   | Campbell Soup Co                           | 642,819      | 0.30            |
| Singapore  |  |              |                 | USD 28,219   | Cerner Corp                                | 2,205,597    | 1.04            |
| SGD 183,230  | Oversea-Chinese Banking Corp Ltd       | 1,628,923    | 0.77            | USD 18,918   | CH Robinson Worldwide Inc                  | 1,772,049    | 0.84            |
| SGD 255,883  | Singapore Exchange Ltd                 | 2,128,234    | 1.01            | USD 24,433   | Church & Dwight Co Inc                     | 2,082,180    | 0.99            |
| SGD 1,049,475  | Singapore Telecommunications Ltd       | 1,787,902    | 0.85            | USD 38,600   | Cisco Systems Inc                          | 2,045,800    | 0.97            |
| SGD 21,100   | United Overseas Bank Ltd               | 405,298      | 0.19            | USD 9,970  | Clorox Co                                  | 1,793,703    | 0.85            |
| SGD 128,700  | Wilmar International Ltd               | 430,851      | 0.20            | USD 31,099   | CMS Energy Corp                            | 1,837,329    | 0.87            |
| Total Singapore  |  | 6,381,208    | 3.02            | USD 6,598  | Coca-Cola Co                               | 357,018      | 0.17            |
| Sweden   |  |              |                 | USD 25,799   | Colgate-Palmolive Co                       | 2,098,749    | 0.99            |
| SEK 8,481  | ICA Gruppen AB                         | 394,986      | 0.19            | USD 23,321   | Consolidated Edison Inc                    | 1,672,582    | 0.79            |
| Total Sweden   |  | 394,986      | 0.19            | USD 6,151  | Costco Wholesale Corp                      | 2,433,766    | 1.15            |
| Switzerland  |  |              |                 | USD 10,567   | Dollar General Corp                        | 2,286,593    | 1.08            |
| CHF 363  | Barry Callebaut AG                     | 844,323      | 0.40            | USD 4,900  | Dollar Tree Inc                            | 487,550      | 0.23            |
| CHF 210  | Chocoladefabriken Lindt & Spruengli AG | 2,091,253    | 0.99            | USD 26,755   | Dominion Energy Inc                        | 1,968,365    | 0.93            |
| CHF 3  | Chocoladefabriken Lindt & Spruengli AG | 314,491      | 0.15            | USD 15,788   | Duke Energy Corp                           | 1,558,591    | 0.74            |
| CHF 11,653   | Nestle SA                              | 1,452,544    | 0.69            | USD 15,221   | Electronic Arts Inc                        | 2,189,236    | 1.04            |
| CHF 21,584   | Novartis AG                            | 1,968,911    | 0.93            | USD 9,535  | Eli Lilly & Co                             | 2,188,473    | 1.04            |
| CHF 5,581  | Roche Holding AG                       | 2,104,460    | 0.99            | USD 2,000  | Erie Indemnity Co                          | 386,700      | 0.18            |
| CHF 300  | Roche Holdings AG                      | 121,967      | 0.06            | USD 6,410  | Eversource Energy                          | 514,338      | 0.24            |
| CHF 13,488   | Swiss Prime Site AG                    | 1,339,534    | 0.63            | USD 18,766   | Expeditors International of Washington Inc | 2,375,776    | 1.12            |
| CHF 3,574  | Swisscom AG                            | 2,042,286    | 0.97            | USD 33,302   | General Mills Inc                          | 2,029,091    | 0.96            |
| Total Switzerland  |  | 12,279,769   | 5.81            | USD 33,621   | Gilead Sciences Inc                        | 2,315,142    | 1.10            |
| United Kingdom   |  |              |                 | USD 14,224   | Hershey Co                                 | 2,477,536    | 1.17            |
| GBP 55,645   | GlaxoSmithKline PLC                    | 1,091,104    | 0.52            | USD 47,039   | Hormel Foods Corp                          | 2,246,112    | 1.06            |
| GBP 10,112   | Reckitt Benckiser Group PLC            | 893,611      | 0.42            | USD 17,800   | Incyte Corp                                | 1,497,514    | 0.71            |
| GBP 13,288   | Severn Trent PLC                       | 459,102      | 0.22            | USD 9,652  | JM Smucker Co                              | 1,250,610    | 0.59            |
| GBP 169,948  | Wm Morrison Supermarkets PLC           | 579,189      | 0.27            | USD 24,303   | Kellogg Co                                 | 1,563,412    | 0.74            |
| Total United Kingdom   |  | 3,023,006    | 1.43            | USD 16,325   | Kimberly-Clark Corp                        | 2,183,959    | 1.03            |
| United States  |  |              |                 | USD 61,700   | Kroger Co                                  | 2,363,727    | 1.12            |
| USD 6,600  | Abbott Laboratories                    | 765,138      | 0.36            | USD 23,936   | McCormick & Co Inc                         | 2,114,028    | 1.00            |
| USD 21,500   | AbbVie Inc                             | 2,421,760    | 1.15            | USD 26,261   | Merck & Co Inc                             | 2,042,318    | 0.97            |
| USD 23,900   | Activision Blizzard Inc                | 2,281,016    | 1.08            | USD 9,300  | Microsoft Corp                             | 2,519,370    | 1.19            |
| USD 36,789   | Alliant Energy Corp                    | 2,051,355    | 0.97            | USD 1,700  | Mondelez International Inc                 | 106,148      | 0.05            |
| USD 25,596   | Altria Group Inc                       | 1,220,417    | 0.58            | USD 8,864  | NextEra Energy Inc                         | 649,554      | 0.31            |
| USD 745  | Amazon.com Inc                         | 2,562,919    | 1.21            | USD 27,250   | Oracle Corp                                | 2,121,140    | 1.00            |
| USD 19,563   | Ameren Corp                            | 1,565,823    | 0.74            | USD 12,215   | PepsiCo Inc                                | 1,809,897    | 0.86            |
| USD 15,375   | American Electric Power Co Inc         | 1,300,571    | 0.62            | USD 57,557   | Pfizer Inc                                 | 2,253,932    | 1.07            |
| USD 13,572   | American Water Works Co Inc            | 2,091,852    | 0.99            | USD 4,000  | Philip Morris International Inc            | 396,440      | 0.19            |
| USD 8,755  | Amgen Inc                              | 2,134,031    | 1.01            | USD 16,525   | Procter & Gamble Co                        | 2,229,718    | 1.05            |
| USD 14,485   | Arthur J Gallagher & Co                | 2,029,059    | 0.96            | USD 8,682  | Quest Diagnostics Inc                      | 1,145,764    | 0.54            |
| USD 15,544   | Atmos Energy Corp                      | 1,493,934    | 0.71            | USD 4,275  | Regeneron Pharmaceuticals Inc              | 2,387,758    | 1.13            |
| USD 25,907   | Baxter International Inc               | 2,085,514    | 0.99            | USD 22,502   | Republic Services Inc                      | 2,475,445    | 1.17            |
| USD 8,300  | Becton Dickinson and Co                | 2,018,477    | 0.96            | USD 35,250   | Rollins Inc                                | 1,205,550    | 0.57            |
| USD 5,700  | Biogen Inc                             | 1,973,739    | 0.93            | USD 8,700  | Seagen Inc                                 | 1,373,556    | 0.65            |
| USD 15,200   | BioMarin Pharmaceutical Inc            | 1,268,288    | 0.60            | USD 1,600  | Take-Two Interactive Software Inc          | 283,232      | 0.13            |
| USD 4,200  | Bio-Rad Laboratories Inc               | 2,706,018    | 1.28            | USD 10,000   | Target Corp                                | 2,417,400    | 1.14            |
| USD 33,000   | Bristol-Myers Squibb Co                | 2,205,060    | 1.04            | USD 300  | Thermo Fisher Scientific Inc               | 151,341      | 0.07            |
|  |  |              |                 | USD 16,900   | T-Mobile US Inc                            | 2,447,627    | 1.16            |
|  |  |              |                 | USD 4,500  | Tyler Technologies Inc                     | 2,035,665    | 0.96            |
|  |  |              |                 | USD 12,100   | United Parcel Service Inc                  | 2,516,437    | 1.19            |
|  |  |              |                 | USD 37,396   | Verizon Communications Inc                 | 2,095,298    | 0.99            |

## Schedule of Investments (continued)

as at 30 June 2021 (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 - 99.73% (continued)   |                                  |              |                 |
| United States (continued)  |                                  |              |                 |
| USD 11,200   | Vertex Pharmaceuticals Inc       | 2,258,256    | 1.07            |
| USD 16,582   | Waste Management Inc             | 2,323,304    | 1.10            |
| USD 22,534   | WEC Energy Group Inc             | 2,004,399    | 0.95            |
| USD 2,900  | West Pharmaceutical Services Inc | 1,041,390    | 0.49            |
| USD 29,317   | Xcel Energy Inc                  | 1,931,404    | 0.91            |
| Total United States  |                                  | 131,472,479  | 62.19           |
| Total Common and Preferred Stocks  |                                  | 210,842,713  | 99.73           |
| Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market       |                                  | 210,842,713  | 99.73           |
| TOTAL INVESTMENTS  |                                  | 210,842,713  | 99.73           |

### Derivatives

Futures Contracts – (0.00)%\*

| Description                          | Currency | Number of Contracts | Commitment | Unrealised Gain | % of Net Assets |
|--------------------------------------|----------|---------------------|------------|-----------------|-----------------|
| S&P EMINI INDEX FUTURE, due 17/09/21 | USD      | 3                   | 643,290    | 7,346           | 0.00            |
| Unrealised Gain on Futures Contracts |          |                     | 643,290    | 7,346           | 0.00            |
| Description                          | Currency | Number of Contracts | Commitment | Unrealised Loss | % of Net Assets |
| MSCI EAFE INDEX FUTURE, due 17/09/21 | USD      | 3                   | 345,615    | (8,730)         | (0.00)          |
| Unrealised Loss on Futures Contracts |          |                     | 345,615    | (8,730)         | (0.00)          |
| Total Futures Contracts              |          |                     | 988,905    | (1,384)         | (0.00)          |
| Other Net Assets/(Liabilities)       |          |                     |            | 564,648         | 0.27            |
| TOTAL NET ASSETS                     |          |                     |            | 211,405,977     | 100.00          |

\* The counterparty for futures contracts was Goldman Sachs & Co. Collateral held for the futures contracts includes USD 54,088 held as cash at Goldman Sachs & Co.

## Schedule of Investments

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description   | Market Value      | % of Net Assets | Quantity  | Description                       | Market Value      | % of Net Assets |
|--|---|-------------------|-----------------|---|-----------------------------------|-------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market |   |                   |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |                                   |                   |                 |
| Common and Preferred Stocks - 98.96%   |   |                   |                 | Common and Preferred Stocks - 98.96% <i>(continued)</i>   |                                   |                   |                 |
| Australia  |   |                   |                 | Japan <i>(continued)</i>  |                                   |                   |                 |
| AUD 72,936   | BHP Group Ltd   | 2,659,534         | 0.90            | JPY 24,400  | Iida Group Holdings Co Ltd        | 628,741           | 0.21            |
| AUD 104,833  | Brambles Ltd  | 900,367           | 0.30            | JPY 139,300   | ITOCHU Corp                       | 4,016,218         | 1.35            |
| AUD 101,532  | Coles Group Ltd                                       | 1,302,688         | 0.44            | JPY 52,300  | Mitsubishi Corp                   | 1,426,835         | 0.48            |
| AUD 74,815   | Fortescue Metals Group Ltd                            | 1,310,946         | 0.44            | JPY 126,400   | Mitsubishi Gas Chemical Co Inc    | 2,683,110         | 0.90            |
| AUD 111,478  | Sonic Healthcare Ltd                                  | 3,213,778         | 1.08            | JPY 64,700  | Mitsui & Co Ltd                   | 1,457,630         | 0.49            |
| AUD 661,565  | Telstra Corp Ltd                                      | 1,867,479         | 0.63            | JPY 5,600   | Nintendo Co Ltd                   | 3,260,402         | 1.10            |
| AUD 100,312  | Wesfarmers Ltd  | 4,450,777         | 1.50            | JPY 12,500  | Nippon Express Co Ltd             | 952,788           | 0.32            |
| <b>Total Australia</b>   |   | <b>15,705,569</b> | <b>5.29</b>     | JPY 152,400   | Nippon Telegraph & Telephone Corp | 3,974,428         | 1.34            |
| Belgium  |   |                   |                 | JPY 30,600  | Nippon Yusen KK                   | 1,552,194         | 0.52            |
| EUR 20,272   | Ageas   | 1,125,099         | 0.38            | JPY 31,700  | Nitto Denko Corp                  | 2,367,718         | 0.80            |
| EUR 33,203   | Colruyt SA  | 1,856,947         | 0.62            | JPY 79,700  | Seiko Epson Corp                  | 1,403,134         | 0.47            |
| <b>Total Belgium</b>   |   | <b>2,982,046</b>  | <b>1.00</b>     | JPY 118,400   | Softbank Corp                     | 1,550,540         | 0.52            |
| Canada   |   |                   |                 | JPY 23,900  | Sony Corp                         | 2,328,845         | 0.78            |
| CAD 45,056   | Empire Co Ltd   | 1,422,668         | 0.48            | <b>Total Japan</b>  |                                   | <b>38,535,331</b> | <b>12.97</b>    |
| CAD 28,970   | Loblaw Cos Ltd  | 1,784,803         | 0.60            | Jordan  |                                   |                   |                 |
| CAD 35,594   | Metro Inc   | 1,708,270         | 0.57            | GBP 21,107  | Hikma Pharmaceuticals PLC         | 713,211           | 0.24            |
| <b>Total Canada</b>  |   | <b>4,915,741</b>  | <b>1.65</b>     | <b>Total Jordan</b>   |                                   | <b>713,211</b>    | <b>0.24</b>     |
| Denmark  |   |                   |                 | Netherlands   |                                   |                   |                 |
| DKK 863  | AP Moller - Maersk A/S                                | 2,480,735         | 0.84            | EUR 161,340   | Koninklijke Ahold Delhaize NV     | 4,796,723         | 1.62            |
| DKK 42,317   | Novo Nordisk A/S                                      | 3,545,678         | 1.19            | EUR 657,459   | Koninklijke KPN NV                | 2,053,680         | 0.69            |
| <b>Total Denmark</b>   |   | <b>6,026,413</b>  | <b>2.03</b>     | <b>Total Netherlands</b>  |                                   | <b>6,850,403</b>  | <b>2.31</b>     |
| Finland  |   |                   |                 | New Zealand   |                                   |                   |                 |
| EUR 70,942   | Kesko OYJ   | 2,620,655         | 0.88            | NZD 496,827   | Spark New Zealand Ltd             | 1,666,358         | 0.56            |
| <b>Total Finland</b>   |   | <b>2,620,655</b>  | <b>0.88</b>     | <b>Total New Zealand</b>  |                                   | <b>1,666,358</b>  | <b>0.56</b>     |
| France   |   |                   |                 | Singapore   |                                   |                   |                 |
| EUR 12,044   | Sanofi  | 1,262,045         | 0.42            | SGD 65,295  | DBS Group Holdings Ltd            | 1,448,031         | 0.49            |
| <b>Total France</b>  |   | <b>1,262,045</b>  | <b>0.42</b>     | SGD 190,404   | Oversea-Chinese Banking Corp Ltd  | 1,692,700         | 0.57            |
| Germany  |   |                   |                 | SGD 59,700  | United Overseas Bank Ltd          | 1,146,745         | 0.38            |
| EUR 70,950   | Deutsche Post AG                                      | 4,826,250         | 1.62            | <b>Total Singapore</b>  |                                   | <b>4,287,476</b>  | <b>1.44</b>     |
| EUR 165,934  | Deutsche Telekom AG                                   | 3,505,067         | 1.18            | Sweden  |                                   |                   |                 |
| EUR 13,472   | Merck KGaA  | 2,583,393         | 0.87            | SEK 164,363   | Telefonaktiebolaget LM Ericsson   | 2,067,186         | 0.70            |
| <b>Total Germany</b>   |   | <b>10,914,710</b> | <b>3.67</b>     | <b>Total Sweden</b>   |                                   | <b>2,067,186</b>  | <b>0.70</b>     |
| Hong Kong  |   |                   |                 | Switzerland   |                                   |                   |                 |
| HKD 243,000  | CK Hutchison Holdings Ltd                             | 1,893,096         | 0.64            | CHF 2,679   | Kuehne Nagel International AG     | 917,587           | 0.31            |
| HKD 339,000  | CLP Holdings Ltd                                      | 3,352,524         | 1.13            | CHF 28,212  | LafargeHolcim Ltd                 | 1,693,910         | 0.57            |
| HKD 587,500  | HK Electric Investments & HK Electric Investments Ltd | 595,379           | 0.20            | CHF 29,184  | Novartis AG                       | 2,662,189         | 0.90            |
| HKD 981,800  | HKT Trust & HKT Ltd                                   | 1,337,580         | 0.45            | CHF 9,394   | Roche Holding AG                  | 3,542,250         | 1.19            |
| USD 13,400   | Jardine Matheson Holdings Ltd                         | 856,528           | 0.29            | CHF 3,746   | Swiss Life Holding AG             | 1,822,039         | 0.61            |
| HKD 96,500   | Sun Hung Kai Properties Ltd                           | 1,437,711         | 0.48            | CHF 5,665   | Swisscom AG                       | 3,237,143         | 1.09            |
| <b>Total Hong Kong</b>   |   | <b>9,472,818</b>  | <b>3.19</b>     | <b>Total Switzerland</b>  |                                   | <b>13,875,118</b> | <b>4.67</b>     |
| Ireland  |   |                   |                 | United Kingdom  |                                   |                   |                 |
| USD 47,578   | Johnson Controls International PLC                    | 3,265,278         | 1.10            | GBP 411,354   | J Sainsbury PLC                   | 1,544,544         | 0.52            |
| <b>Total Ireland</b>   |   | <b>3,265,278</b>  | <b>1.10</b>     | AUD 13,493  | Rio Tinto Ltd                     | 1,282,847         | 0.43            |
| Japan  |   |                   |                 | <b>Total United Kingdom</b>   |                                   | <b>2,827,391</b>  | <b>0.95</b>     |
| JPY 32,000   | Brother Industries Ltd                                | 639,193           | 0.22            | United States   |                                   |                   |                 |
| JPY 62,300   | Canon Inc   | 1,410,577         | 0.48            | USD 28,877  | Abbott Laboratories               | 3,347,711         | 1.13            |
| JPY 46,200   | FUJIFILM Holdings Corp                                | 3,429,514         | 1.15            | USD 31,482  | AbbVie Inc                        | 3,546,133         | 1.19            |
| JPY 29,100   | Fujitsu Ltd   | 5,453,464         | 1.84            | USD 56,981  | AES Corp                          | 1,485,495         | 0.50            |
|  |   |                   |                 | USD 31,878  | Allstate Corp                     | 4,158,166         | 1.40            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description                          | Market Value | % of Net Assets | Quantity   | Description                         | Market Value       | % of Net Assets |
|--|--------------------------------------|--------------|-----------------|--|-------------------------------------|--------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |                                      |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |                                     |                    |                 |
| Common and Preferred Stocks - 98.96% (continued)   |                                      |              |                 | Common and Preferred Stocks - 98.96% (continued)   |                                     |                    |                 |
| United States (continued)  |                                      |              |                 | United States (continued)  |                                     |                    |                 |
| USD 1,755  | Alphabet Inc                         | 4,398,592    | 1.48            | USD 31,348   | Public Service Enterprise Group Inc | 1,872,730          | 0.63            |
| USD 4,675  | Amgen Inc                            | 1,139,531    | 0.38            | USD 4,802  | Public Storage REIT                 | 1,443,913          | 0.49            |
| USD 4,345  | Anthem Inc                           | 1,658,921    | 0.56            | USD 19,623   | QUALCOMM Inc                        | 2,804,715          | 0.94            |
| USD 1,427  | AutoZone Inc                         | 2,129,398    | 0.72            | USD 16,176   | Quest Diagnostics Inc               | 2,134,747          | 0.72            |
| USD 27,470   | Blackstone Group Inc                 | 2,668,436    | 0.90            | USD 6,894  | Raymond James Financial Inc         | 895,531            | 0.30            |
| USD 41,347   | Bristol-Myers Squibb Co              | 2,762,807    | 0.93            | USD 1,953  | Regeneron Pharmaceuticals Inc       | 1,090,829          | 0.37            |
| USD 8,279  | Bunge Ltd                            | 647,004      | 0.22            | USD 27,578   | Regions Financial Corp              | 556,524            | 0.19            |
| USD 847  | Cadence Design Systems Inc           | 115,887      | 0.04            | USD 27,021   | Republic Services Inc               | 2,972,580          | 1.00            |
| USD 2,929  | Campbell Soup Co                     | 133,533      | 0.04            | USD 26,507   | Sealed Air Corp                     | 1,570,540          | 0.53            |
| USD 17,843   | Cerner Corp                          | 1,394,609    | 0.47            | USD 673  | Southern Co                         | 40,723             | 0.01            |
| USD 6,503  | Cigna Corp                           | 1,541,666    | 0.52            | USD 6,527  | T Rowe Price Group Inc              | 1,292,150          | 0.43            |
| USD 68,267   | Cisco Systems Inc                    | 3,618,151    | 1.22            | USD 23,368   | Target Corp                         | 5,648,980          | 1.90            |
| USD 12,488   | Clorox Co                            | 2,246,716    | 0.76            | USD 5,225  | Texas Instruments Inc               | 1,004,768          | 0.34            |
| USD 11,663   | CMS Energy Corp                      | 689,050      | 0.23            | USD 14,055   | Tyson Foods Inc                     | 1,036,697          | 0.35            |
| USD 37,421   | Comcast Corp                         | 2,133,745    | 0.72            | USD 18,584   | United Parcel Service Inc           | 3,864,915          | 1.30            |
| USD 95,106   | Conagra Brands Inc                   | 3,459,956    | 1.16            | USD 7,568  | UnitedHealth Group Inc              | 3,030,530          | 1.02            |
| USD 7,504  | Costco Wholesale Corp                | 2,969,108    | 1.00            | USD 62,334   | Verizon Communications Inc          | 3,492,574          | 1.18            |
| USD 7,840  | Cummins Inc                          | 1,911,470    | 0.64            | USD 32,108   | Waste Management Inc                | 4,498,652          | 1.51            |
| USD 34,139   | CVS Health Corp                      | 2,848,558    | 0.96            |  |                                     |                    |                 |
| USD 26,157   | Dell Technologies                    | 2,607,068    | 0.88            | <b>Total United States</b>   |                                     | <b>166,069,032</b> | <b>55.89</b>    |
| USD 11,206   | Dollar General Corp                  | 2,424,866    | 0.82            | <b>Total Common and Preferred Stocks</b>   |                                     | <b>294,056,781</b> | <b>98.96</b>    |
| USD 1,058  | Dominion Energy Inc                  | 77,837       | 0.03            | Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market       |                                     | 294,056,781        | 98.96           |
| USD 890  | eBay Inc                             | 62,487       | 0.02            | <b>TOTAL INVESTMENTS</b>   |                                     | <b>294,056,781</b> | <b>98.96</b>    |
| USD 24,668   | Electronic Arts Inc                  | 3,547,998    | 1.19            | <b>Other Net Assets/(Liabilities)</b>  |                                     | <b>3,077,866</b>   | <b>1.04</b>     |
| USD 15,768   | Eli Lilly & Co                       | 3,619,071    | 1.22            | <b>TOTAL NET ASSETS</b>  |                                     | <b>297,134,647</b> | <b>100.00</b>   |
| USD 430  | Entergy Corp                         | 42,871       | 0.01            |  |                                     |                    |                 |
| USD 1,995  | Equinix Inc REIT                     | 1,601,187    | 0.54            |  |                                     |                    |                 |
| USD 14,955   | Equity LifeStyle Properties Inc REIT | 1,111,306    | 0.37            |  |                                     |                    |                 |
| USD 24,733   | General Mills Inc                    | 1,506,982    | 0.51            |  |                                     |                    |                 |
| USD 25,340   | Gilead Sciences Inc                  | 1,744,912    | 0.59            |  |                                     |                    |                 |
| USD 3,207  | Goldman Sachs Group Inc              | 1,217,153    | 0.41            |  |                                     |                    |                 |
| USD 10,397   | HCA Healthcare Inc                   | 2,149,476    | 0.72            |  |                                     |                    |                 |
| USD 22,749   | Henry Schein Inc                     | 1,687,748    | 0.57            |  |                                     |                    |                 |
| USD 16,639   | Hershey Co                           | 2,898,181    | 0.97            |  |                                     |                    |                 |
| USD 13,973   | Home Depot Inc                       | 4,455,850    | 1.50            |  |                                     |                    |                 |
| USD 2,765  | Humana Inc                           | 1,224,121    | 0.41            |  |                                     |                    |                 |
| USD 22,560   | JPMorgan Chase & Co                  | 3,508,982    | 1.18            |  |                                     |                    |                 |
| USD 28,433   | KeyCorp                              | 587,141      | 0.20            |  |                                     |                    |                 |
| USD 96,099   | Kroger Co                            | 3,681,553    | 1.24            |  |                                     |                    |                 |
| USD 13,630   | Laboratory Corp of America Holdings  | 3,759,836    | 1.26            |  |                                     |                    |                 |
| USD 33,072   | Merck & Co Inc                       | 2,572,009    | 0.87            |  |                                     |                    |                 |
| USD 13,872   | Microsoft Corp                       | 3,757,925    | 1.26            |  |                                     |                    |                 |
| USD 38,472   | Mondelez International Inc           | 2,402,192    | 0.81            |  |                                     |                    |                 |
| USD 14,270   | Morgan Stanley                       | 1,308,416    | 0.44            |  |                                     |                    |                 |
| USD 99,106   | NortonLifeLock Inc                   | 2,697,665    | 0.91            |  |                                     |                    |                 |
| USD 17,569   | Omnicom Group Inc                    | 1,405,344    | 0.47            |  |                                     |                    |                 |
| USD 54,973   | Oracle Corp                          | 4,279,098    | 1.44            |  |                                     |                    |                 |
| USD 25,836   | PepsiCo Inc                          | 3,828,120    | 1.29            |  |                                     |                    |                 |
| USD 90,888   | Pfizer Inc                           | 3,559,174    | 1.20            |  |                                     |                    |                 |
| USD 29,083   | Philip Morris International Inc      | 2,882,416    | 0.97            |  |                                     |                    |                 |
| USD 26,705   | Procter & Gamble Co                  | 3,603,306    | 1.21            |  |                                     |                    |                 |

## Schedule of Investments

as at 30 June 2021 (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 - 99.52%   |                                     |                |                 | Common and Preferred Stocks - 99.52% <i>(continued)</i>   |  |                  |                 |
| Belgium  |                                     |                |                 | Netherlands <i>(continued)</i>  |  |                  |                 |
| EUR 590  | Befimmo SA REIT                     | 19,765         | 0.36            | EUR 753   | Randstad NV                                      | 48,568           | 0.88            |
| EUR 2,376  | Colruyt SA                          | 112,052        | 2.05            | EUR 2,567   | Signify NV                                       | 136,924          | 2.50            |
| EUR 2,302  | Telenet Group Holding NV            | 73,065         | 1.33            | <b>Total Netherlands</b>  |  | <b>540,217</b>   | <b>9.85</b>     |
| EUR 498  | UCB SA                              | 43,904         | 0.80            | Norway  |  |                  |                 |
| <b>Total Belgium</b>   |                                     | <b>248,786</b> | <b>4.54</b>     | NOK 15,531  | Norsk Hydro ASA                                  | 83,614           | 1.53            |
| Denmark  |                                     |                |                 | NOK 2,708   | Yara International ASA                           | 120,262          | 2.19            |
| DKK 44   | AP Moller - Maersk A/S              | 106,653        | 1.95            | <b>Total Norway</b>   |  | <b>203,876</b>   | <b>3.72</b>     |
| DKK 14   | AP Moller - Maersk A/S              | 32,796         | 0.60            | Portugal  |  |                  |                 |
| DKK 838  | Carlsberg A/S                       | 131,736        | 2.40            | EUR 3,435   | Jeronimo Martins SGPS SA                         | 52,830           | 0.96            |
| DKK 1,932  | Novo Nordisk A/S                    | 136,503        | 2.49            | <b>Total Portugal</b>   |  | <b>52,830</b>    | <b>0.96</b>     |
| DKK 4,446  | Spar Nord Bank A/S                  | 42,211         | 0.77            | Spain   |  |                  |                 |
| DKK 1,114  | Sydbank A/S                         | 28,928         | 0.53            | EUR 5,429   | Cia de Distribucion Integral Logista Holdings SA | 94,139           | 1.72            |
| <b>Total Denmark</b>   |                                     | <b>478,827</b> | <b>8.74</b>     | EUR 10,600  | Iberdrola SA                                     | 108,968          | 1.99            |
| Finland  |                                     |                |                 | <b>Total Spain</b>  |  | <b>203,107</b>   | <b>3.71</b>     |
| EUR 4,360  | Kesko OYJ                           | 135,814        | 2.48            | Sweden  |  |                  |                 |
| SEK 14,602   | Nordea Bank Abp                     | 137,151        | 2.50            | SEK 9,614   | Husqvarna AB                                     | 107,781          | 1.96            |
| <b>Total Finland</b>   |                                     | <b>272,965</b> | <b>4.98</b>     | SEK 544   | ICA Gruppen AB                                   | 21,364           | 0.39            |
| France   |                                     |                |                 | SEK 2,255   | Telefonaktiebolaget LM Ericsson                  | 23,915           | 0.44            |
| EUR 333  | Arkema SA                           | 35,231         | 0.64            | <b>Total Sweden</b>   |  | <b>153,060</b>   | <b>2.79</b>     |
| EUR 226  | Ipsen SA                            | 19,825         | 0.36            | Switzerland   |  |                  |                 |
| EUR 2,165  | Orange SA                           | 20,817         | 0.38            | CHF 2,710   | ABB Ltd  | 77,603           | 1.41            |
| EUR 1,893  | Publicis Groupe SA                  | 102,108        | 1.86            | CHF 180   | Allreal Holding AG                               | 29,918           | 0.54            |
| EUR 879  | Sanofi                              | 77,669         | 1.42            | CHF 821   | Baloise Holding AG                               | 108,075          | 1.97            |
| <b>Total France</b>  |                                     | <b>255,650</b> | <b>4.66</b>     | CHF 12  | Barry Callebaut AG                               | 23,536           | 0.43            |
| Germany  |                                     |                |                 | CHF 1,258   | BKW AG   | 110,515          | 2.02            |
| EUR 1,201  | Bayerische Motoren Werke AG         | 107,261        | 1.95            | CHF 392   | Galenica AG                                      | 23,351           | 0.43            |
| EUR 1,049  | Daimler AG                          | 78,990         | 1.44            | CHF 2,442   | Julius Baer Group Ltd                            | 134,510          | 2.45            |
| EUR 2,396  | Deutsche Post AG                    | 137,434        | 2.51            | CHF 470   | Kuehne Nagel International AG                    | 135,745          | 2.48            |
| EUR 7,421  | Deutsche Telekom AG                 | 132,183        | 2.41            | CHF 1,718   | LafargeHolcim Ltd                                | 86,982           | 1.59            |
| EUR 1,328  | Fresenius Medical Care AG & Co KGaA | 93,013         | 1.70            | CHF 173   | Logitech International SA                        | 17,692           | 0.32            |
| EUR 881  | Merck KGaA                          | 142,458        | 2.60            | CHF 136   | Mobimo Holding AG                                | 37,716           | 0.69            |
| EUR 579  | TAG Immobilien AG                   | 15,494         | 0.28            | CHF 1,146   | Nestle SA  | 120,456          | 2.20            |
| <b>Total Germany</b>   |                                     | <b>706,833</b> | <b>12.89</b>    | CHF 1,559   | Novartis AG                                      | 119,920          | 2.19            |
| Italy  |                                     |                |                 | CHF 250   | Roche Holding AG                                 | 79,491           | 1.45            |
| EUR 13,824   | Enel SpA                            | 108,270        | 1.97            | CHF 443   | Sonova Holding AG                                | 140,637          | 2.56            |
| EUR 2,337  | Snam SpA                            | 11,393         | 0.21            | CHF 275   | Swisscom AG                                      | 132,509          | 2.42            |
| <b>Total Italy</b>   |                                     | <b>119,663</b> | <b>2.18</b>     | CHF 5,835   | UBS Group AG                                     | 75,374           | 1.37            |
| Jordan   |                                     |                |                 | <b>Total Switzerland</b>  |  | <b>1,454,030</b> | <b>26.52</b>    |
| GBP 4,246  | Hikma Pharmaceuticals PLC           | 120,983        | 2.21            | United Kingdom  |  |                  |                 |
| <b>Total Jordan</b>  |                                     | <b>120,983</b> | <b>2.21</b>     | GBP 1,514   | Ashtead Group PLC                                | 94,602           | 1.72            |
| Luxembourg   |                                     |                |                 | USD 1,300   | Coca-Cola European Partners PLC                  | 65,028           | 1.19            |
| EUR 205  | Eurofins Scientific SE              | 19,762         | 0.36            | GBP 1,564   | GlaxoSmithKline PLC                              | 25,860           | 0.47            |
| <b>Total Luxembourg</b>  |                                     | <b>19,762</b>  | <b>0.36</b>     | GBP 43,560  | J Sainsbury PLC                                  | 137,919          | 2.52            |
| Netherlands  |                                     |                |                 | GBP 21,118  | Kingfisher PLC                                   | 89,668           | 1.64            |
| EUR 5,335  | Koninklijke Ahold Delhaize NV       | 133,748        | 2.44            |   |  |                  |                 |
| EUR 42,310   | Koninklijke KPN NV                  | 111,445        | 2.03            |   |  |                  |                 |
| EUR 2,621  | Koninklijke Philips NV              | 109,532        | 2.00            |   |  |                  |                 |

**Schedule of Investments (continued)**  
 as at 30 June 2021 (Expressed in Euro)

| 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 - 99.52% (continued)   |               |              |                 |
| United Kingdom (continued)   |               |              |                 |
| GBP 1,989  | Rio Tinto PLC | 137,837      | 2.51            |
| GBP 28,766   | Tesco PLC     | 74,709       | 1.36            |
| Total United Kingdom   |               | 625,623      | 11.41           |
| Total Common and Preferred Stocks  |               | 5,456,212    | 99.52           |
| Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market       |               |              |                 |
|  |               | 5,456,212    | 99.52           |
| TOTAL INVESTMENTS  |               | 5,456,212    | 99.52           |
| Other Net Assets/(Liabilities)   |               | 26,047       | 0.48            |
| TOTAL NET ASSETS   |               | 5,482,259    | 100.00          |

## Schedule of Investments

as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value  | Description  | Market Value      | % of Net Assets | Nominal Value   | Description   | Market Value      | % of Net Assets |
|--|--|-------------------|-----------------|---|---|-------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market |  |                   |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |   |                   |                 |
| Government Bonds - 98.65%  |  |                   |                 | Government Bonds - 98.65% <i>(continued)</i>  |   |                   |                 |
| Australia  |  |                   |                 | Austria <i>(continued)</i>  |   |                   |                 |
| AUD 2,329,000  | Australia Government Bond, 2.250%, 21/11/22                | 1,802,823         | 0.08            | EUR 1,169,000   | Republic of Austria Government Bond, 0.750%, 20/02/28     | 1,483,568         | 0.07            |
| AUD 2,990,000  | Australia Government Bond, 5.500%, 21/04/23                | 2,464,458         | 0.11            | EUR 1,078,000   | Republic of Austria Government Bond, 0.500%, 20/02/29     | 1,346,655         | 0.06            |
| AUD 2,995,000  | Australia Government Bond, 2.750%, 21/04/24                | 2,414,976         | 0.11            | <b>Total Austria</b>  |   | <b>18,682,208</b> | <b>0.87</b>     |
| AUD 5,850,000  | Australia Government Bond, 0.250%, 21/11/24                | 4,341,818         | 0.21            | Belgium   |   |                   |                 |
| AUD 2,870,000  | Australia Government Bond, 3.250%, 21/04/25                | 2,375,290         | 0.11            | EUR 957,000   | Kingdom of Belgium Government Bond, 4.250%, 28/09/22      | 1,204,976         | 0.06            |
| AUD 2,904,000  | Australia Government Bond, 4.250%, 21/04/26                | 2,542,023         | 0.12            | EUR 1,278,000   | Kingdom of Belgium Government Bond, 2.250%, 22/06/23      | 1,603,833         | 0.07            |
| AUD 2,500,000  | Australia Government Bond, 0.500%, 21/09/26                | 1,844,462         | 0.08            | EUR 909,000   | Kingdom of Belgium Government Bond, 0.200%, 22/10/23      | 1,099,468         | 0.05            |
| AUD 2,745,000  | Australia Government Bond, 4.750%, 21/04/27                | 2,508,025         | 0.12            | EUR 1,026,000   | Kingdom of Belgium Government Bond, 2.600%, 22/06/24      | 1,334,867         | 0.06            |
| AUD 2,533,000  | Australia Government Bond, 2.750%, 21/11/27                | 2,104,689         | 0.10            | EUR 1,098,000   | Kingdom of Belgium Government Bond, 0.500%, 22/10/24      | 1,350,675         | 0.06            |
| AUD 2,859,000  | Australia Government Bond, 2.250%, 21/05/28                | 2,308,855         | 0.11            | EUR 1,785,000   | Kingdom of Belgium Government Bond, 0.800%, 22/06/25      | 2,231,692         | 0.10            |
| AUD 2,891,000  | Australia Government Bond, 2.750%, 21/11/28                | 2,412,768         | 0.11            | EUR 952,000   | Kingdom of Belgium Government Bond, 4.500%, 28/03/26      | 1,400,575         | 0.07            |
| AUD 2,955,000  | Australia Government Bond, 3.250%, 21/04/29                | 2,552,390         | 0.12            | EUR 1,516,000   | Kingdom of Belgium Government Bond, 1.000%, 22/06/26      | 1,929,894         | 0.09            |
| AUD 3,000,000  | Australia Government Bond, 2.750%, 21/11/29                | 2,510,291         | 0.12            | EUR 1,237,000   | Kingdom of Belgium Government Bond, 0.800%, 22/06/27      | 1,569,764         | 0.07            |
| AUD 3,350,000  | Australia Government Bond, 2.500%, 21/05/30                | 2,752,330         | 0.13            | EUR 800,000   | Kingdom of Belgium Government Bond, zero coupon, 22/10/27 | 968,245           | 0.05            |
| AUD 3,350,000  | Australia Government Bond, 1.000%, 21/12/30                | 2,414,413         | 0.11            | EUR 1,798,000   | Kingdom of Belgium Government Bond, 5.500%, 28/03/28      | 2,986,130         | 0.14            |
| <b>Total Australia</b>   |  | <b>37,349,611</b> | <b>1.74</b>     | EUR 1,466,000   | Kingdom of Belgium Government Bond, 0.800%, 22/06/28      | 1,868,850         | 0.09            |
| Austria  |  |                   |                 | EUR 1,453,000   | Kingdom of Belgium Government Bond, 0.900%, 22/06/29      | 1,867,941         | 0.09            |
| EUR 789,000  | Republic of Austria Government Bond, zero coupon, 20/09/22 | 943,460           | 0.04            | EUR 1,050,000   | Kingdom of Belgium Government Bond, 0.100%, 22/06/30      | 1,262,130         | 0.06            |
| EUR 1,069,000  | Republic of Austria Government Bond, 3.400%, 22/11/22      | 1,339,722         | 0.06            | <b>Total Belgium</b>  |   | <b>22,679,040</b> | <b>1.06</b>     |
| EUR 1,900,000  | Republic of Austria Government Bond, zero coupon, 20/04/23 | 2,269,855         | 0.11            | Canada  |   |                   |                 |
| EUR 899,000  | Republic of Austria Government Bond, zero coupon, 15/07/23 | 1,080,070         | 0.05            | CAD 1,112,000   | Canadian Government Bond, 2.750%, 01/06/22                | 918,462           | 0.04            |
| EUR 1,037,000  | Republic of Austria Government Bond, 1.750%, 20/10/23      | 1,298,093         | 0.06            | CAD 2,524,000   | Canadian Government Bond, 1.000%, 01/09/22                | 2,054,686         | 0.09            |
| EUR 1,176,000  | Republic of Austria Government Bond, zero coupon, 15/07/24 | 1,419,918         | 0.07            | CAD 8,650,000   | Canadian Government Bond, 0.250%, 01/02/23                | 6,948,098         | 0.33            |
| EUR 1,024,000  | Republic of Austria Government Bond, 1.650%, 21/10/24      | 1,306,107         | 0.06            | CAD 2,050,000   | Canadian Government Bond, 1.750%, 01/03/23                | 1,692,479         | 0.08            |
| EUR 1,099,000  | Republic of Austria Government Bond, 1.200%, 20/10/25      | 1,401,704         | 0.07            | CAD 1,171,000   | Canadian Government Bond, 1.500%, 01/06/23                | 964,621           | 0.04            |
| EUR 1,017,000  | Republic of Austria Government Bond, 4.850%, 15/03/26      | 1,514,077         | 0.07            | CAD 49,000  | Canadian Government Bond, 8.000%, 01/06/23                | 45,242            | 0.00            |
| EUR 1,251,000  | Republic of Austria Government Bond, 0.750%, 20/10/26      | 1,576,893         | 0.07            | CAD 3,524,000   | Canadian Government Bond, 2.000%, 01/09/23                | 2,937,018         | 0.14            |
| EUR 1,109,000  | Republic of Austria Government Bond, 0.500%, 20/04/27      | 1,383,631         | 0.06            | CAD 1,166,000   | Canadian Government Bond, 2.250%, 01/03/24                | 982,687           | 0.05            |
| EUR 191,000  | Republic of Austria Government Bond, 6.250%, 15/07/27      | 318,455           | 0.02            | CAD 1,193,000   | Canadian Government Bond, 2.500%, 01/06/24                | 1,014,989         | 0.05            |
|  |  |                   |                 | CAD 1,508,000   | Canadian Government Bond, 1.500%, 01/09/24                | 1,248,524         | 0.06            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value  | Description  | Market Value      | % of Net Assets | Nominal Value  | Description                             | Market Value | % of Net Assets |
|--|--|-------------------|-----------------|--|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |                   |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |              |                 |
| Government Bonds - 98.65% (continued)  |  |                   |                 | Government Bonds - 98.65% (continued)  |   |              |                 |
| Canada (continued)   |  |                   |                 | China (continued)  |   |              |                 |
| CAD 1,500,000  | Canadian Government Bond, 1.250%, 01/03/25                       | 1,232,016         | 0.06            | CNY 40,000,000   | China Government Bond, 2.360%, 02/07/23 | 6,150,694    | 0.29            |
| CAD 1,214,000  | Canadian Government Bond, 2.250%, 01/06/25                       | 1,035,356         | 0.05            | CNY 10,000,000   | China Government Bond, 3.300%, 12/07/23 | 1,569,710    | 0.07            |
| CAD 47,000   | Canadian Government Bond, 9.000%, 01/06/25                       | 49,913            | 0.00            | CNY 20,000,000   | China Government Bond, 3.290%, 18/10/23 | 3,141,988    | 0.15            |
| CAD 1,187,000  | Canadian Government Bond, 1.500%, 01/06/26                       | 982,364           | 0.05            | CNY 30,000,000   | China Government Bond, 2.880%, 05/11/23 | 4,660,889    | 0.22            |
| CAD 900,000  | Canadian Government Bond, 1.000%, 01/09/26                       | 724,710           | 0.03            | CNY 30,000,000   | China Government Bond, 3.190%, 11/04/24 | 4,698,868    | 0.22            |
| CAD 1,482,000  | Canadian Government Bond, 1.000%, 01/06/27                       | 1,190,985         | 0.05            | CNY 15,000,000   | China Government Bond, 3.570%, 22/06/24 | 2,379,311    | 0.11            |
| CAD 93,000   | Canadian Government Bond, 8.000%, 01/06/27                       | 104,718           | 0.00            | CNY 10,000,000   | China Government Bond, 3.690%, 21/09/24 | 1,596,143    | 0.07            |
| CAD 1,234,000  | Canadian Government Bond, 2.000%, 01/06/28                       | 1,052,393         | 0.05            | CNY 30,000,000   | China Government Bond, 2.940%, 17/10/24 | 4,661,214    | 0.22            |
| CAD 1,181,000  | Canadian Government Bond, 2.250%, 01/06/29                       | 1,026,754         | 0.05            | CNY 20,000,000   | China Government Bond, 3.770%, 08/03/25 | 3,211,323    | 0.15            |
| CAD 685,000  | Canadian Government Bond, 5.750%, 01/06/29                       | 740,323           | 0.03            | CNY 40,000,000   | China Government Bond, 1.990%, 09/04/25 | 5,987,696    | 0.28            |
| CAD 4,050,000  | Canadian Government Bond, 1.250%, 01/06/30                       | 3,246,868         | 0.15            | CNY 10,000,000   | China Government Bond, 3.610%, 07/06/25 | 1,593,296    | 0.07            |
| CAD 8,650,000  | Canadian When Issued Government Bond, 0.250%, 01/08/22           | 6,902,355         | 0.32            | CNY 10,000,000   | China Government Bond, 3.600%, 06/09/25 | 1,596,035    | 0.07            |
| CAD 8,050,000  | Canadian When Issued Government Bond, 0.500%, 01/09/25           | 6,212,676         | 0.29            | CNY 20,000,000   | China Government Bond, 2.990%, 15/10/25 | 3,104,566    | 0.14            |
| CAD 8,050,000  | Canadian When Issued Government Bond, 0.500%, 01/09/25           | 6,212,676         | 0.29            | CNY 35,000,000   | China Government Bond, 3.020%, 22/10/25 | 5,438,841    | 0.25            |
| <b>Total Canada</b>  |  | <b>43,308,237</b> | <b>2.01</b>     | CNY 20,000,000   | China Government Bond, 3.220%, 06/12/25 | 3,137,160    | 0.15            |
| Chile  |  |                   |                 | CNY 20,000,000   | China Government Bond, 2.900%, 05/05/26 | 3,088,873    | 0.14            |
| CLP 200,000,000  | Bonos de la Tesoreria de la Republica en pesos, 4.000%, 01/03/23 | 283,856           | 0.01            | CNY 35,000,000   | China Government Bond, 3.250%, 06/06/26 | 5,495,717    | 0.26            |
| CLP 250,000,000  | Bonos de la Tesoreria de la Republica en pesos, 4.500%, 01/03/26 | 357,865           | 0.02            | CNY 10,000,000   | China Government Bond, 2.740%, 04/08/26 | 1,534,098    | 0.07            |
| CLP 500,000,000  | Bonos de la Tesoreria de la Republica en pesos, 4.700%, 01/09/30 | 695,238           | 0.03            | CNY 30,000,000   | China Government Bond, 3.120%, 05/12/26 | 4,675,282    | 0.22            |
| <b>Total Chile</b>   |  | <b>1,336,959</b>  | <b>0.06</b>     | CNY 5,000,000  | China Government Bond, 3.520%, 04/05/27 | 797,499      | 0.04            |
| China  |  |                   |                 | CNY 40,000,000   | China Government Bond, 2.850%, 04/06/27 | 6,125,065    | 0.29            |
| CNY 30,000,000   | China Government Bond, 2.750%, 08/08/22                          | 4,656,199         | 0.22            | CNY 15,000,000   | China Government Bond, 3.590%, 03/08/27 | 2,401,922    | 0.11            |
| CNY 30,000,000   | China Government Bond, 2.640%, 13/08/22                          | 4,648,678         | 0.22            | CNY 15,000,000   | China Government Bond, 3.280%, 03/12/27 | 2,354,170    | 0.11            |
| CNY 18,000,000   | China Government Bond, 3.730%, 19/10/22                          | 2,834,308         | 0.13            | CNY 10,000,000   | China Government Bond, 3.850%, 01/02/28 | 1,628,613    | 0.08            |
| CNY 40,000,000   | China Government Bond, 2.930%, 10/12/22                          | 6,221,390         | 0.29            | CNY 10,000,000   | China Government Bond, 3.690%, 17/05/28 | 1,613,430    | 0.08            |
| CNY 10,000,000   | China Government Bond, 3.810%, 18/01/23                          | 1,580,295         | 0.07            | CNY 10,000,000   | China Government Bond, 3.540%, 16/08/28 | 1,599,904    | 0.07            |
| CNY 35,000,000   | China Government Bond, 2.240%, 05/03/23                          | 5,379,744         | 0.25            | CNY 13,000,000   | China Government Bond, 3.250%, 22/11/28 | 2,034,406    | 0.09            |
| CNY 40,000,000   | China Government Bond, 3.170%, 19/04/23                          | 6,250,733         | 0.29            | CNY 25,000,000   | China Government Bond, 3.290%, 23/05/29 | 3,922,146    | 0.18            |
| CNY 10,000,000   | China Government Bond, 2.950%, 16/06/23                          | 1,557,545         | 0.07            |  |   |              |                 |



## Schedule of Investments *(continued)* as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value   | Description   | Market Value       | % of Net Assets | Nominal Value   | Description  | Market Value     | % of Net Assets |
|---|---|--------------------|-----------------|---|--|------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |   |                    |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |  |                  |                 |
| Government Bonds - 98.65% <i>(continued)</i>  |   |                    |                 | Government Bonds - 98.65% <i>(continued)</i>  |  |                  |                 |
| China <i>(continued)</i>  |   |                    |                 | Denmark   |  |                  |                 |
| CNY 30,000,000  | China Government Bond, 3.130%, 21/11/29                 | 4,638,556          | 0.22            | DKK 2,000,000   | Denmark Government Bond, 0.250%, 15/11/22                  | 322,508          | 0.02            |
| CNY 35,000,000  | China Government Bond, 2.680%, 21/05/30                 | 5,216,917          | 0.24            | DKK 3,000,000   | Denmark Government Bond, 1.500%, 15/11/23                  | 501,846          | 0.02            |
| CNY 38,000,000  | China Government Bond, 3.270%, 19/11/30                 | 5,960,192          | 0.28            | DKK 270,000   | Denmark Government Bond, 7.000%, 10/11/24                  | 54,027           | 0.00            |
| CNY 20,000,000  | China Government Bond, 3.030%, perpetual                | 3,109,024          | 0.14            | DKK 5,920,000   | Denmark Government Bond, 1.750%, 15/11/25                  | 1,035,022        | 0.05            |
| CNY 20,000,000  | China Government Bond, 3.020%, perpetual                | 3,079,340          | 0.14            | DKK 6,940,000   | Denmark Government Bond, 0.500%, 15/11/27                  | 1,160,173        | 0.05            |
| <b>Total China</b>  |   | <b>145,331,780</b> | <b>6.76</b>     | DKK 9,500,000   | Denmark Government Bond, 0.500%, 15/11/29                  | 1,591,724        | 0.08            |
| Colombia  |   |                    |                 | <b>Total Denmark</b>  |  | <b>4,665,300</b> | <b>0.22</b>     |
| COP 4,000,000,000   | Colombian TES, 6.250%, 26/11/25                         | 1,089,791          | 0.05            | Finland   |  |                  |                 |
| COP 11,000,000,000  | Colombian TES, 5.750%, 03/11/27                         | 2,820,348          | 0.13            | EUR 187,000   | Finland Government Bond, 1.625%, 15/09/22                  | 227,917          | 0.01            |
| <b>Total Colombia</b>   |   | <b>3,910,139</b>   | <b>0.18</b>     | EUR 197,000   | Finland Government Bond, 1.500%, 15/04/23                  | 242,734          | 0.01            |
| Cyprus  |   |                    |                 | EUR 636,000   | Finland Government Bond, zero coupon, 15/09/23             | 765,252          | 0.04            |
| EUR 300,000   | Cyprus Government International Bond, 0.625%, 03/12/24  | 365,827            | 0.02            | EUR 210,000   | Finland Government Bond, 2.000%, 15/04/24                  | 267,764          | 0.01            |
| EUR 147,000   | Cyprus Government International Bond, 2.375%, 25/09/28  | 202,577            | 0.01            | EUR 300,000   | Finland Government Bond, zero coupon, 15/09/24             | 363,006          | 0.02            |
| EUR 150,000   | Cyprus Government International Bond, 1.500%, perpetual | 193,621            | 0.01            | EUR 1,014,000   | Finland Government Bond, 4.000%, 04/07/25                  | 1,426,794        | 0.07            |
| <b>Total Cyprus</b>   |   | <b>762,025</b>     | <b>0.04</b>     | EUR 568,000   | Finland Government Bond, 0.875%, 15/09/25                  | 714,721          | 0.03            |
| Czech Republic  |   |                    |                 | EUR 599,000   | Finland Government Bond, 0.500%, 15/04/26                  | 744,828          | 0.03            |
| CZK 5,840,000   | Czech Republic Government Bond, 4.700%, 12/09/22        | 285,267            | 0.01            | EUR 636,000   | Finland Government Bond, 0.500%, 15/09/27                  | 795,180          | 0.04            |
| CZK 4,100,000   | Czech Republic Government Bond, 0.450%, 25/10/23        | 187,093            | 0.01            | EUR 589,000   | Finland Government Bond, 2.750%, 04/07/28                  | 851,117          | 0.04            |
| CZK 7,020,000   | Czech Republic Government Bond, 5.700%, 25/05/24        | 367,114            | 0.02            | EUR 468,000   | Finland Government Bond, 0.500%, 15/09/28                  | 586,359          | 0.03            |
| CZK 14,000,000  | Czech Republic Government Bond, 1.250%, 14/02/25        | 643,510            | 0.03            | EUR 550,000   | Finland Government Bond, 0.500%, 15/09/29                  | 688,791          | 0.03            |
| CZK 7,620,000   | Czech Republic Government Bond, 2.400%, 17/09/25        | 365,299            | 0.02            | EUR 600,000   | Finland Government Bond, zero coupon, 15/09/30             | 716,315          | 0.03            |
| CZK 9,980,000   | Czech Republic Government Bond, 1.000%, 26/06/26        | 448,866            | 0.02            | <b>Total Finland</b>  |  | <b>8,390,778</b> | <b>0.39</b>     |
| CZK 7,140,000   | Czech Republic Government Bond, 0.250%, 10/02/27        | 306,091            | 0.01            | France  |  |                  |                 |
| CZK 3,780,000   | Czech Republic Government Bond, 2.500%, 25/08/28        | 183,971            | 0.01            | EUR 2,671,000   | French Republic Government Bond OAT, 2.250%, 25/10/22      | 3,289,903        | 0.15            |
| CZK 12,200,000  | Czech Republic Government Bond, 2.750%, 23/07/29        | 607,710            | 0.03            | EUR 10,750,000  | French Republic Government Bond OAT, zero coupon, 25/02/23 | 12,874,421       | 0.61            |
| CZK 15,000,000  | Czech Republic Government Bond, 0.050%, 29/11/29        | 603,228            | 0.03            | EUR 3,458,000   | French Republic Government Bond OAT, zero coupon, 25/03/23 | 4,146,938        | 0.19            |
| CZK 14,000,000  | Czech Republic Government Bond, 0.950%, 15/05/30        | 605,581            | 0.03            | EUR 979,000   | French Republic Government Bond OAT, 8.500%, 25/04/23      | 1,355,394        | 0.06            |
| CZK 15,000,000  | Czech Republic Government Bond, 1.200%, 13/03/31        | 658,852            | 0.03            | EUR 4,264,000   | French Republic Government Bond OAT, 1.750%, 25/05/23      | 5,288,377        | 0.25            |
| <b>Total Czech Republic</b>   |   | <b>5,262,582</b>   | <b>0.25</b>     | EUR 4,187,000   | French Republic Government Bond OAT, 4.250%, 25/10/23      | 5,534,298        | 0.26            |
|   |   |                    |                 | EUR 3,723,000   | French Republic Government Bond OAT, zero coupon, 25/03/24 | 4,489,723        | 0.21            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value  | Description  | Market Value       | % of Net Assets | Nominal Value  | Description   | Market Value       | % of Net Assets |
|--|--|--------------------|-----------------|--|---|--------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |                    |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |                    |                 |
| Government Bonds - 98.65% (continued)  |  |                    |                 | Government Bonds - 98.65% (continued)  |   |                    |                 |
| France (continued)   |  |                    |                 | Germany (continued)  |   |                    |                 |
| EUR 3,074,000  | French Republic Government Bond OAT, 2.250%, 25/05/24      | 3,951,094          | 0.18            | EUR 2,003,000  | Bundesrepublik Deutschland Bundesanleihe, 1.500%, 15/05/23      | 2,473,984          | 0.12            |
| EUR 3,537,000  | French Republic Government Bond OAT, 1.750%, 25/11/24      | 4,529,254          | 0.21            | EUR 2,034,000  | Bundesrepublik Deutschland Bundesanleihe, 2.000%, 15/08/23      | 2,551,856          | 0.12            |
| EUR 4,153,000  | French Republic Government Bond OAT, zero coupon, 25/03/25 | 5,023,152          | 0.23            | EUR 1,110,000  | Bundesrepublik Deutschland Bundesanleihe, 6.250%, 04/01/24      | 1,548,172          | 0.07            |
| EUR 3,700,000  | French Republic Government Bond OAT, 0.500%, 25/05/25      | 4,564,530          | 0.21            | EUR 2,160,000  | Bundesrepublik Deutschland Bundesanleihe, 1.750%, 15/02/24      | 2,728,174          | 0.13            |
| EUR 2,608,000  | French Republic Government Bond OAT, 6.000%, 25/10/25      | 3,974,965          | 0.18            | EUR 1,818,000  | Bundesrepublik Deutschland Bundesanleihe, 1.500%, 15/05/24      | 2,293,518          | 0.11            |
| EUR 3,123,000  | French Republic Government Bond OAT, 1.000%, 25/11/25      | 3,947,559          | 0.18            | EUR 1,968,000  | Bundesrepublik Deutschland Bundesanleihe, 1.000%, 15/08/24      | 2,458,923          | 0.11            |
| EUR 4,109,000  | French Republic Government Bond OAT, 3.500%, 25/04/26      | 5,812,598          | 0.27            | EUR 2,410,000  | Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/02/25      | 2,981,172          | 0.14            |
| EUR 3,629,000  | French Republic Government Bond OAT, 0.500%, 25/05/26      | 4,503,881          | 0.21            | EUR 2,590,000  | Bundesrepublik Deutschland Bundesanleihe, 1.000%, 15/08/25      | 3,282,985          | 0.15            |
| EUR 3,424,000  | French Republic Government Bond OAT, 0.250%, 25/11/26      | 4,201,464          | 0.20            | EUR 2,620,000  | Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/02/26      | 3,270,336          | 0.15            |
| EUR 3,255,000  | French Republic Government Bond OAT, 1.000%, 25/05/27      | 4,164,823          | 0.19            | EUR 2,656,000  | Bundesrepublik Deutschland Bundesanleihe, zero coupon, 15/08/26 | 3,244,528          | 0.15            |
| EUR 4,048,000  | French Republic Government Bond OAT, 2.750%, 25/10/27      | 5,739,652          | 0.27            | EUR 2,851,000  | Bundesrepublik Deutschland Bundesanleihe, 0.250%, 15/02/27      | 3,534,703          | 0.16            |
| EUR 4,268,000  | French Republic Government Bond OAT, 0.750%, 25/05/28      | 5,405,499          | 0.25            | EUR 942,000  | Bundesrepublik Deutschland Bundesanleihe, 6.500%, 04/07/27      | 1,601,166          | 0.07            |
| EUR 3,876,000  | French Republic Government Bond OAT, 0.750%, 25/11/28      | 4,915,367          | 0.23            | EUR 2,649,000  | Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/08/27      | 3,339,865          | 0.16            |
| EUR 3,069,000  | French Republic Government Bond OAT, 5.500%, 25/04/29      | 5,264,397          | 0.24            | EUR 10,150,000   | Bundesrepublik Deutschland Bundesanleihe, zero coupon, 15/11/27 | 12,378,256         | 0.58            |
| EUR 3,925,000  | French Republic Government Bond OAT, 0.500%, 25/05/29      | 4,884,740          | 0.23            | EUR 1,676,000  | Bundesrepublik Deutschland Bundesanleihe, 5.625%, 04/01/28      | 2,803,765          | 0.13            |
| EUR 3,900,000  | French Republic Government Bond OAT, zero coupon, 25/11/29 | 4,651,421          | 0.22            | EUR 2,123,000  | Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/02/28      | 2,684,110          | 0.12            |
| EUR 4,550,000  | French Republic Government Bond OAT, 2.500%, 25/05/30      | 6,623,079          | 0.31            | EUR 1,277,000  | Bundesrepublik Deutschland Bundesanleihe, 4.750%, 04/07/28      | 2,084,686          | 0.10            |
| EUR 4,300,000  | French Republic Government Bond OAT, 1.500%, 25/05/31      | 5,824,860          | 0.27            | EUR 2,278,000  | Bundesrepublik Deutschland Bundesanleihe, 0.250%, 15/08/28      | 2,838,744          | 0.13            |
| <b>Total France</b>  |  | <b>124,961,389</b> | <b>5.81</b>     | EUR 2,360,000  | Bundesrepublik Deutschland Bundesanleihe, 0.250%, 15/02/29      | 2,941,852          | 0.14            |
| Germany  |  |                    |                 | EUR 2,273,000  | Bundesrepublik Deutschland Bundesanleihe, zero coupon, 15/08/29 | 2,776,607          | 0.13            |
| EUR 1,605,000  | Bundesobligation, zero coupon, 07/10/22                    | 1,920,310          | 0.09            | EUR 1,100,000  | Bundesrepublik Deutschland Bundesanleihe, 6.250%, 04/01/30      | 2,061,134          | 0.10            |
| EUR 1,655,000  | Bundesobligation, zero coupon, 14/04/23                    | 1,987,140          | 0.09            | EUR 1,800,000  | Bundesrepublik Deutschland Bundesanleihe, 5.500%, 04/01/31      | 3,347,064          | 0.16            |
| EUR 1,663,000  | Bundesobligation, zero coupon, 13/10/23                    | 2,004,397          | 0.09            | EUR 4,800,000  | Bundesschatzanweisungen, zero coupon, 10/06/22                  | 5,744,064          | 0.26            |
| EUR 2,107,000  | Bundesobligation, zero coupon, 05/04/24                    | 2,546,168          | 0.12            | <b>Total Germany</b>   |   | <b>101,237,016</b> | <b>4.71</b>     |
| EUR 2,000,000  | Bundesobligation, zero coupon, 18/10/24                    | 2,424,835          | 0.11            |  |   |                    |                 |
| EUR 6,450,000  | Bundesobligation, zero coupon, 11/04/25                    | 7,856,567          | 0.37            |  |   |                    |                 |
| EUR 2,334,000  | Bundesrepublik Deutschland Bundesanleihe, 1.750%, 04/07/22 | 2,835,927          | 0.13            |  |   |                    |                 |
| EUR 1,959,000  | Bundesrepublik Deutschland Bundesanleihe, 1.500%, 04/09/22 | 2,383,861          | 0.11            |  |   |                    |                 |
| EUR 1,879,000  | Bundesrepublik Deutschland Bundesanleihe, 1.500%, 15/02/23 | 2,308,147          | 0.11            |  |   |                    |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value  | Description   | Market Value      | % of Net Assets | Nominal Value  | Description   | Market Value      | % of Net Assets |
|--|---|-------------------|-----------------|--|---|-------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |                   |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |                   |                 |
| Government Bonds - 98.65% (continued)  |   |                   |                 | Government Bonds - 98.65% (continued)  |   |                   |                 |
| Hong Kong  |   |                   |                 | Ireland  |   |                   |                 |
| HKD 100,000  | Hong Kong Government Bond Programme, 1.100%, 17/01/23 | 13,062            | 0.00            | EUR 189,000  | Ireland Government Bond, zero coupon, 18/10/22      | 225,928           | 0.01            |
| HKD 50,000   | Hong Kong Government Bond Programme, 2.220%, 07/08/24 | 6,793             | 0.00            | EUR 560,000  | Ireland Government Bond, 3.900%, 20/03/23           | 715,739           | 0.03            |
| HKD 200,000  | Hong Kong Government Bond Programme, 1.250%, 29/06/27 | 26,254            | 0.00            | EUR 813,000  | Ireland Government Bond, 3.400%, 18/03/24           | 1,068,457         | 0.05            |
| <b>Total Hong Kong</b>   |   | <b>46,109</b>     | <b>0.00</b>     | EUR 1,246,000  | Ireland Government Bond, 5.400%, 13/03/25           | 1,802,475         | 0.08            |
| Hungary  |   |                   |                 | EUR 1,019,000  | Ireland Government Bond, 1.000%, 15/05/26           | 1,291,621         | 0.06            |
| HUF 98,000,000   | Hungary Government Bond, 1.750%, 26/10/22             | 334,667           | 0.02            | EUR 1,300,000  | Ireland Government Bond, 0.200%, 15/05/27           | 1,570,738         | 0.08            |
| HUF 21,000,000   | Hungary Government Bond, 6.000%, 24/11/23             | 78,477            | 0.00            | EUR 699,000  | Ireland Government Bond, 0.900%, 15/05/28           | 890,933           | 0.04            |
| HUF 142,000,000  | Hungary Government Bond, 3.000%, 26/06/24             | 498,631           | 0.02            | EUR 894,000  | Ireland Government Bond, 1.100%, 15/05/29           | 1,158,497         | 0.06            |
| HUF 100,000,000  | Hungary Government Bond, 2.500%, 24/10/24             | 346,189           | 0.02            | EUR 800,000  | Ireland Government Bond, 2.400%, 15/05/30           | 1,151,642         | 0.05            |
| HUF 48,000,000   | Hungary Government Bond, 5.500%, 24/06/25             | 184,357           | 0.01            | EUR 500,000  | Ireland Government Bond, 1.350%, 18/03/31           | 667,063           | 0.03            |
| HUF 200,000,000  | Hungary Government Bond, 1.000%, 26/11/25             | 648,541           | 0.03            | <b>Total Ireland</b>   |   | <b>10,543,093</b> | <b>0.49</b>     |
| HUF 50,000,000   | Hungary Government Bond, 1.500%, 22/04/26             | 164,654           | 0.01            | Israel   |   |                   |                 |
| HUF 156,500,000  | Hungary Government Bond, 2.750%, 22/12/26             | 545,413           | 0.02            | ILS 420,000  | Israel Government Bond - Fixed, 0.750%, 31/07/22    | 129,914           | 0.01            |
| HUF 56,500,000   | Hungary Government Bond, 3.000%, 27/10/27             | 199,458           | 0.01            | ILS 610,000  | Israel Government Bond - Fixed, 1.250%, 30/11/22    | 190,368           | 0.01            |
| HUF 12,500,000   | Hungary Government Bond, 6.750%, 22/10/28             | 54,565            | 0.00            | ILS 1,550,000  | Israel Government Bond - Fixed, 4.250%, 31/03/23    | 510,208           | 0.02            |
| HUF 50,000,000   | Hungary Government Bond, 2.000%, 23/05/29             | 164,351           | 0.01            | ILS 1,000,000  | Israel Government Bond - Fixed, 0.150%, 31/07/23    | 307,111           | 0.01            |
| HUF 100,000,000  | Hungary Government Bond, 3.000%, 21/08/30             | 352,506           | 0.02            | ILS 630,000  | Israel Government Bond - Fixed, 1.500%, 30/11/23    | 199,518           | 0.01            |
| <b>Total Hungary</b>   |   | <b>3,571,809</b>  | <b>0.17</b>     | ILS 2,860,000  | Israel Government Bond - Fixed, 3.750%, 31/03/24    | 963,237           | 0.04            |
| Indonesia  |   |                   |                 | ILS 1,800,000  | Israel Government Bond - Fixed, 0.500%, 30/04/25    | 556,130           | 0.03            |
| IDR 8,000,000,000  | Indonesia Treasury Bond, 5.625%, 15/05/23             | 564,375           | 0.02            | ILS 1,755,000  | Israel Government Bond - Fixed, 1.750%, 31/08/25    | 569,577           | 0.03            |
| IDR 25,000,000,000   | Indonesia Treasury Bond, 8.125%, 15/05/24             | 1,880,776         | 0.09            | ILS 2,165,000  | Israel Government Bond - Fixed, 6.250%, 30/10/26    | 865,017           | 0.04            |
| IDR 20,000,000,000   | Indonesia Treasury Bond, 6.500%, 15/06/25             | 1,447,448         | 0.07            | ILS 1,145,000  | Israel Government Bond - Fixed, 2.000%, 31/03/27    | 379,205           | 0.02            |
| IDR 20,000,000,000   | Indonesia Treasury Bond, 5.500%, 15/04/26             | 1,386,400         | 0.06            | ILS 1,760,000  | Israel Government Bond - Fixed, 2.250%, 28/09/28    | 592,847           | 0.03            |
| IDR 15,000,000,000   | Indonesia Treasury Bond, 7.000%, 15/05/27             | 1,098,000         | 0.05            | ILS 1,600,000  | Israel Government Bond - Fixed, 1.000%, 31/03/30    | 486,496           | 0.02            |
| IDR 6,000,000,000  | Indonesia Treasury Bond, 6.125%, 15/05/28             | 413,297           | 0.02            | <b>Total Israel</b>  |   | <b>5,749,628</b>  | <b>0.27</b>     |
| IDR 20,000,000,000   | Indonesia Treasury Bond, 8.250%, 15/05/29             | 1,538,497         | 0.07            | Italy  |   |                   |                 |
| IDR 20,000,000,000   | Indonesia Treasury Bond, 7.000%, 15/09/30             | 1,425,945         | 0.07            | EUR 1,700,000  | Buoni Poliennali Del Tes, 0.350%, 01/02/25          | 2,049,033         | 0.10            |
| IDR 15,000,000,000   | Indonesia Treasury Bond, 6.500%, 15/02/31             | 1,029,507         | 0.05            | EUR 1,295,000  | Italy Buoni Poliennali Del Tesoro, 1.000%, 15/07/22 | 1,558,793         | 0.07            |
| IDR 15,000,000,000   | Indonesia Treasury Bond, 7.250%, perpetual            | 1,110,134         | 0.05            | EUR 1,692,000  | Italy Buoni Poliennali Del Tesoro, 0.900%, 01/08/22 | 2,035,599         | 0.09            |
| <b>Total Indonesia</b>   |   | <b>11,894,379</b> | <b>0.55</b>     | EUR 1,665,000  | Italy Buoni Poliennali Del Tesoro, 5.500%, 01/09/22 | 2,111,122         | 0.10            |

## Schedule of Investments *(continued)* as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value   | Description  | Market Value | % of Net Assets | Nominal Value   | Description  | Market Value | % of Net Assets |
|---|--|--------------|-----------------|---|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |  |              |                 |
| Government Bonds - 98.65% <i>(continued)</i>  |  |              |                 | Government Bonds - 98.65% <i>(continued)</i>  |  |              |                 |
| <i>Italy (continued)</i>  |  |              |                 | <i>Italy (continued)</i>  |  |              |                 |
| EUR 1,413,000   | Italy Buoni Poliennali Del Tesoro, 1.450%, 15/09/22      | 1,713,481    | 0.08            | EUR 1,540,000   | Italy Buoni Poliennali Del Tesoro, 2.100%, 15/07/26                        | 2,007,528    | 0.09            |
| EUR 1,916,000   | Italy Buoni Poliennali Del Tesoro, 5.500%, 01/11/22      | 2,451,166    | 0.11            | EUR 1,262,000   | Italy Buoni Poliennali Del Tesoro, 7.250%, 01/11/26                        | 2,061,037    | 0.10            |
| EUR 1,500,000   | Italy Buoni Poliennali Del Tesoro, 0.050%, 15/01/23      | 1,791,463    | 0.08            | EUR 1,724,000   | Italy Buoni Poliennali Del Tesoro, 1.250%, 01/12/26                        | 2,161,887    | 0.10            |
| EUR 1,593,000   | Italy Buoni Poliennali Del Tesoro, 0.950%, 01/03/23      | 1,931,249    | 0.09            | EUR 1,800,000   | Italy Buoni Poliennali Del Tesoro, 0.850%, 15/01/27                        | 2,208,778    | 0.10            |
| EUR 1,550,000   | Italy Buoni Poliennali Del Tesoro, 0.950%, 15/03/23      | 1,879,853    | 0.09            | EUR 1,570,000   | Italy Buoni Poliennali Del Tesoro, 2.200%, 01/06/27                        | 2,073,390    | 0.10            |
| EUR 1,618,000   | Italy Buoni Poliennali Del Tesoro, 4.500%, 01/05/23      | 2,091,094    | 0.10            | EUR 1,897,000   | Italy Buoni Poliennali Del Tesoro, 2.050%, 01/08/27                        | 2,487,554    | 0.12            |
| EUR 1,300,000   | Italy Buoni Poliennali Del Tesoro, 0.600%, 15/06/23      | 1,570,824    | 0.07            | EUR 3,600,000   | Italy Buoni Poliennali Del Tesoro, 0.950%, 15/09/27                        | 4,402,447    | 0.20            |
| EUR 2,155,000   | Italy Buoni Poliennali Del Tesoro, 4.750%, 01/08/23      | 2,828,325    | 0.13            | EUR 2,059,000   | Italy Buoni Poliennali Del Tesoro, 6.500%, 01/11/27                        | 3,384,463    | 0.16            |
| EUR 1,550,000   | Italy Buoni Poliennali Del Tesoro, 0.300%, 15/08/23      | 1,862,409    | 0.09            | EUR 2,065,000   | Italy Buoni Poliennali Del Tesoro, 2.000%, 01/02/28                        | 2,708,197    | 0.13            |
| EUR 1,542,000   | Italy Buoni Poliennali Del Tesoro, 2.450%, 01/10/23      | 1,942,858    | 0.09            | EUR 1,600,000   | Italy Buoni Poliennali Del Tesoro, 0.250%, 15/03/28                        | 1,878,201    | 0.09            |
| EUR 1,482,000   | Italy Buoni Poliennali Del Tesoro, 0.650%, 15/10/23      | 1,796,012    | 0.08            | EUR 2,210,000   | Italy Buoni Poliennali Del Tesoro, 4.750%, 01/09/28                        | 3,412,413    | 0.16            |
| EUR 953,000   | Italy Buoni Poliennali Del Tesoro, 9.000%, 01/11/23      | 1,375,556    | 0.06            | EUR 1,884,000   | Italy Buoni Poliennali Del Tesoro, 2.800%, 01/12/28                        | 2,611,063    | 0.12            |
| EUR 3,500,000   | Italy Buoni Poliennali Del Tesoro, zero coupon, 15/01/24 | 4,163,287    | 0.19            | EUR 1,918,000   | Italy Buoni Poliennali Del Tesoro, 3.000%, 01/08/29                        | 2,711,886    | 0.13            |
| EUR 1,893,000   | Italy Buoni Poliennali Del Tesoro, 4.500%, 01/03/24      | 2,528,330    | 0.12            | EUR 2,500,000   | Italy Buoni Poliennali Del Tesoro, 5.250%, 01/11/29                        | 4,092,780    | 0.19            |
| EUR 1,508,000   | Italy Buoni Poliennali Del Tesoro, 1.850%, 15/05/24      | 1,894,333    | 0.09            | EUR 2,300,000   | Italy Buoni Poliennali Del Tesoro, 3.500%, 01/03/30                        | 3,386,934    | 0.16            |
| EUR 1,503,000   | Italy Buoni Poliennali Del Tesoro, 1.750%, 01/07/24      | 1,886,020    | 0.09            | EUR 2,000,000   | Italy Buoni Poliennali Del Tesoro, 1.350%, 01/04/30                        | 2,512,093    | 0.12            |
| EUR 1,728,000   | Italy Buoni Poliennali Del Tesoro, 3.750%, 01/09/24      | 2,304,469    | 0.11            | EUR 2,000,000   | Italy Buoni Poliennali Del Tesoro, 1.650%, 01/12/30                        | 2,567,641    | 0.12            |
| EUR 1,555,000   | Italy Buoni Poliennali Del Tesoro, 1.450%, 15/11/24      | 1,943,268    | 0.09            | EUR 1,900,000   | Italy Buoni Poliennali Del Tesoro, 0.900%, 01/04/31                        | 2,279,776    | 0.11            |
| EUR 1,828,000   | Italy Buoni Poliennali Del Tesoro, 2.500%, 01/12/24      | 2,363,061    | 0.11            | EUR 2,700,000   | Italy Buoni Poliennali Del Tesoro, 6.000%, 01/05/31                        | 4,794,893    | 0.22            |
| EUR 2,206,000   | Italy Buoni Poliennali Del Tesoro, 5.000%, 01/03/25      | 3,106,562    | 0.14            | EUR 1,300,000   | Italy Certificati di Credito del Tesoro Zero Coupon, zero coupon, 28/09/22 | 1,549,395    | 0.07            |
| EUR 1,608,000   | Italy Buoni Poliennali Del Tesoro, 1.450%, 15/05/25      | 2,018,731    | 0.09            |   |  |              |                 |
| EUR 1,821,000   | Italy Buoni Poliennali Del Tesoro, 1.500%, 01/06/25      | 2,292,163    | 0.11            | Total Italy   |  | 125,712,799  | 5.85            |
| EUR 1,850,000   | Italy Buoni Poliennali Del Tesoro, 1.850%, 01/07/25      | 2,358,767    | 0.11            | <i>Japan</i>  |  |              |                 |
| EUR 1,518,000   | Italy Buoni Poliennali Del Tesoro, 2.500%, 15/11/25      | 1,996,419    | 0.09            | JPY 643,600,000   | Japan Government Five Year Bond, 0.100%, 20/06/22                          | 5,810,318    | 0.27            |
| EUR 1,734,000   | Italy Buoni Poliennali Del Tesoro, 2.000%, 01/12/25      | 2,236,221    | 0.10            | JPY 727,500,000   | Japan Government Five Year Bond, 0.100%, 20/09/22                          | 6,571,424    | 0.31            |
| EUR 2,350,000   | Italy Buoni Poliennali Del Tesoro, 0.500%, 01/02/26      | 2,829,040    | 0.13            | JPY 669,500,000   | Japan Government Five Year Bond, 0.100%, 20/12/22                          | 6,051,921    | 0.28            |
| EUR 2,089,000   | Italy Buoni Poliennali Del Tesoro, 4.500%, 01/03/26      | 2,991,371    | 0.14            | JPY 773,500,000   | Japan Government Five Year Bond, 0.100%, 20/03/23                          | 6,995,370    | 0.32            |
| EUR 1,980,000   | Italy Buoni Poliennali Del Tesoro, 1.600%, 01/06/26      | 2,519,564    | 0.12            | JPY 642,000,000   | Japan Government Five Year Bond, 0.100%, 20/06/23                          | 5,809,582    | 0.27            |
|   |  |              |                 | JPY 594,500,000   | Japan Government Five Year Bond, 0.100%, 20/09/23                          | 5,382,799    | 0.25            |
|   |  |              |                 | JPY 706,600,000   | Japan Government Five Year Bond, 0.100%, 20/12/23                          | 6,402,882    | 0.30            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value  | Description                                       | Market Value | % of Net Assets | Nominal Value  | Description   | Market Value | % of Net Assets |
|--|---|--------------|-----------------|--|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |              |                 |
| Government Bonds - 98.65% (continued)  |   |              |                 | Government Bonds - 98.65% (continued)  |   |              |                 |
| Japan (continued)  |   |              |                 | Japan (continued)  |   |              |                 |
| JPY 610,600,000  | Japan Government Five Year Bond, 0.100%, 20/03/24 | 5,536,275    | 0.26            | JPY 746,400,000  | Japan Government Ten Year Bond, 0.100%, 20/03/27    | 6,799,846    | 0.32            |
| JPY 600,000,000  | Japan Government Five Year Bond, 0.100%, 20/06/24 | 5,443,409    | 0.25            | JPY 730,900,000  | Japan Government Ten Year Bond, 0.100%, 20/06/27    | 6,661,272    | 0.31            |
| JPY 650,000,000  | Japan Government Five Year Bond, 0.100%, 20/09/24 | 5,899,077    | 0.27            | JPY 645,400,000  | Japan Government Ten Year Bond, 0.100%, 20/09/27    | 5,883,148    | 0.27            |
| JPY 3,000,000,000  | Japan Government Five Year Bond, 0.100%, 20/12/24 | 27,272,641   | 1.27            | JPY 700,000,000  | Japan Government Ten Year Bond, 0.100%, 20/12/27    | 6,381,548    | 0.30            |
| JPY 450,000,000  | Japan Government Five Year Bond, 0.005%, 20/03/26 | 4,074,732    | 0.19            | JPY 842,700,000  | Japan Government Ten Year Bond, 0.100%, 20/03/28    | 7,683,383    | 0.36            |
| JPY 526,500,000  | Japan Government Ten Year Bond, 0.800%, 20/06/22  | 4,785,700    | 0.22            | JPY 684,300,000  | Japan Government Ten Year Bond, 0.100%, 20/06/28    | 6,239,220    | 0.29            |
| JPY 161,900,000  | Japan Government Ten Year Bond, 0.900%, 20/06/22  | 1,473,029    | 0.07            | JPY 673,300,000  | Japan Government Ten Year Bond, 0.100%, 20/09/28    | 6,138,441    | 0.29            |
| JPY 821,700,000  | Japan Government Ten Year Bond, 0.800%, 20/09/22  | 7,485,547    | 0.35            | JPY 578,500,000  | Japan Government Ten Year Bond, 0.100%, 20/12/28    | 5,272,069    | 0.24            |
| JPY 302,800,000  | Japan Government Ten Year Bond, 0.700%, 20/12/22  | 2,760,666    | 0.13            | JPY 630,000,000  | Japan Government Ten Year Bond, 0.100%, 20/03/29    | 5,741,293    | 0.27            |
| JPY 514,600,000  | Japan Government Ten Year Bond, 0.800%, 20/12/22  | 4,698,443    | 0.22            | JPY 591,900,000  | Japan Government Ten Year Bond, 0.100%, 20/06/29    | 5,390,508    | 0.25            |
| JPY 836,100,000  | Japan Government Ten Year Bond, 0.600%, 20/03/23  | 7,625,392    | 0.35            | JPY 600,000,000  | Japan Government Ten Year Bond, 0.100%, 20/09/29    | 5,461,573    | 0.25            |
| JPY 735,200,000  | Japan Government Ten Year Bond, 0.800%, 20/06/23  | 6,743,385    | 0.31            | JPY 3,825,000,000  | Japan Government Ten Year Bond, 0.100%, 20/12/29    | 34,714,351   | 1.60            |
| JPY 288,100,000  | Japan Government Ten Year Bond, 0.600%, 20/09/23  | 2,637,495    | 0.12            | JPY 30,000,000   | Japan Government Thirty Year Bond, 2.800%, 20/09/29 | 332,935      | 0.02            |
| JPY 573,700,000  | Japan Government Ten Year Bond, 0.800%, 20/09/23  | 5,275,104    | 0.24            | JPY 70,000,000   | Japan Government Thirty Year Bond, 2.900%, 20/11/30 | 800,216      | 0.04            |
| JPY 829,600,000  | Japan Government Ten Year Bond, 0.600%, 20/12/23  | 7,608,566    | 0.35            | JPY 37,900,000   | Japan Government Twenty Year Bond, 1.900%, 20/06/22 | 348,138      | 0.02            |
| JPY 765,300,000  | Japan Government Ten Year Bond, 0.600%, 20/03/24  | 7,032,017    | 0.33            | JPY 5,000,000  | Japan Government Twenty Year Bond, 2.000%, 20/06/22 | 45,972       | 0.00            |
| JPY 790,800,000  | Japan Government Ten Year Bond, 0.600%, 20/06/24  | 7,280,290    | 0.34            | JPY 2,300,000  | Japan Government Twenty Year Bond, 1.900%, 20/09/22 | 21,233       | 0.00            |
| JPY 746,400,000  | Japan Government Ten Year Bond, 0.500%, 20/09/24  | 6,861,581    | 0.32            | JPY 118,500,000  | Japan Government Twenty Year Bond, 1.400%, 20/12/22 | 1,091,430    | 0.05            |
| JPY 462,200,000  | Japan Government Ten Year Bond, 0.300%, 20/12/24  | 4,226,888    | 0.20            | JPY 41,900,000   | Japan Government Twenty Year Bond, 1.700%, 20/12/22 | 387,595      | 0.02            |
| JPY 359,600,000  | Japan Government Ten Year Bond, 0.500%, 20/12/24  | 3,310,789    | 0.15            | JPY 141,900,000  | Japan Government Twenty Year Bond, 1.000%, 20/03/23 | 1,302,964    | 0.06            |
| JPY 755,100,000  | Japan Government Ten Year Bond, 0.400%, 20/03/25  | 6,939,042    | 0.32            | JPY 152,100,000  | Japan Government Twenty Year Bond, 0.800%, 20/06/23 | 1,395,061    | 0.06            |
| JPY 766,600,000  | Japan Government Ten Year Bond, 0.400%, 20/06/25  | 7,052,319    | 0.33            | JPY 12,600,000   | Japan Government Twenty Year Bond, 1.800%, 20/06/23 | 117,810      | 0.01            |
| JPY 775,900,000  | Japan Government Ten Year Bond, 0.400%, 20/09/25  | 7,146,124    | 0.33            | JPY 206,300,000  | Japan Government Twenty Year Bond, 1.900%, 20/09/23 | 1,942,108    | 0.09            |
| JPY 767,000,000  | Japan Government Ten Year Bond, 0.300%, 20/12/25  | 7,038,585    | 0.33            | JPY 14,700,000   | Japan Government Twenty Year Bond, 1.800%, 20/12/23 | 138,741      | 0.01            |
| JPY 761,300,000  | Japan Government Ten Year Bond, 0.100%, 20/03/26  | 6,924,887    | 0.32            | JPY 12,600,000   | Japan Government Twenty Year Bond, 1.900%, 20/12/23 | 119,207      | 0.01            |
| JPY 723,700,000  | Japan Government Ten Year Bond, 0.100%, 20/06/26  | 6,586,003    | 0.31            | JPY 108,400,000  | Japan Government Twenty Year Bond, 1.900%, 20/03/24 | 1,030,528    | 0.05            |
| JPY 731,400,000  | Japan Government Ten Year Bond, 0.100%, 20/09/26  | 6,656,340    | 0.31            | JPY 114,700,000  | Japan Government Twenty Year Bond, 2.100%, 20/03/24 | 1,095,969    | 0.05            |
| JPY 881,600,000  | Japan Government Ten Year Bond, 0.100%, 20/12/26  | 8,027,254    | 0.37            | JPY 4,200,000  | Japan Government Twenty Year Bond, 2.200%, 20/03/24 | 40,239       | 0.00            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value  | Description   | Market Value | % of Net Assets | Nominal Value  | Description   | Market Value       | % of Net Assets |
|--|---|--------------|-----------------|--|---|--------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |                    |                 |
| Government Bonds - 98.65% (continued)  |   |              |                 | Government Bonds - 98.65% (continued)  |   |                    |                 |
| Japan (continued)  |   |              |                 | Japan (continued)  |   |                    |                 |
| JPY 8,400,000  | Japan Government Twenty Year Bond, 2.200%, 20/06/24 | 80,925       | 0.00            | JPY 21,000,000   | Japan Government Twenty Year Bond, 2.400%, 20/03/28 | 220,781            | 0.01            |
| JPY 212,600,000  | Japan Government Twenty Year Bond, 2.400%, 20/06/24 | 2,059,571    | 0.10            | JPY 150,000,000  | Japan Government Twenty Year Bond, 2.300%, 20/06/28 | 1,575,642          | 0.07            |
| JPY 335,700,000  | Japan Government Twenty Year Bond, 2.100%, 20/09/24 | 3,242,338    | 0.15            | JPY 107,300,000  | Japan Government Twenty Year Bond, 2.400%, 20/06/28 | 1,133,964          | 0.05            |
| JPY 134,600,000  | Japan Government Twenty Year Bond, 2.000%, 20/12/24 | 1,302,427    | 0.06            | JPY 208,800,000  | Japan Government Twenty Year Bond, 2.100%, 20/09/28 | 2,176,550          | 0.10            |
| JPY 8,400,000  | Japan Government Twenty Year Bond, 2.100%, 20/12/24 | 81,543       | 0.00            | JPY 71,900,000   | Japan Government Twenty Year Bond, 2.200%, 20/09/28 | 754,305            | 0.03            |
| JPY 100,000,000  | Japan Government Twenty Year Bond, 1.900%, 20/03/25 | 969,042      | 0.04            | JPY 252,100,000  | Japan Government Twenty Year Bond, 1.900%, 20/12/28 | 2,604,564          | 0.12            |
| JPY 18,900,000   | Japan Government Twenty Year Bond, 2.000%, 20/03/25 | 183,786      | 0.01            | JPY 121,000,000  | Japan Government Twenty Year Bond, 2.100%, 20/12/28 | 1,266,483          | 0.06            |
| JPY 21,000,000   | Japan Government Twenty Year Bond, 2.100%, 20/03/25 | 204,916      | 0.01            | JPY 122,700,000  | Japan Government Twenty Year Bond, 1.900%, 20/03/29 | 1,272,270          | 0.06            |
| JPY 114,700,000  | Japan Government Twenty Year Bond, 1.900%, 20/06/25 | 1,116,793    | 0.05            | JPY 183,400,000  | Japan Government Twenty Year Bond, 2.100%, 20/03/29 | 1,926,997          | 0.09            |
| JPY 75,200,000   | Japan Government Twenty Year Bond, 2.100%, 20/06/25 | 737,548      | 0.03            | JPY 231,300,000  | Japan Government Twenty Year Bond, 2.100%, 20/06/29 | 2,439,580          | 0.11            |
| JPY 10,500,000   | Japan Government Twenty Year Bond, 2.000%, 20/09/25 | 103,099      | 0.00            | JPY 107,100,000  | Japan Government Twenty Year Bond, 2.200%, 20/06/29 | 1,137,176          | 0.05            |
| JPY 241,900,000  | Japan Government Twenty Year Bond, 2.100%, 20/09/25 | 2,384,281    | 0.11            | JPY 350,000,000  | Japan Government Twenty Year Bond, 2.100%, 20/09/29 | 3,704,973          | 0.17            |
| JPY 168,700,000  | Japan Government Twenty Year Bond, 2.000%, 20/12/25 | 1,663,805    | 0.08            | JPY 200,000,000  | Japan Government Twenty Year Bond, 2.100%, 20/12/29 | 2,124,426          | 0.10            |
| JPY 41,900,000   | Japan Government Twenty Year Bond, 2.100%, 20/12/25 | 414,942      | 0.02            | JPY 100,000,000  | Japan Government Twenty Year Bond, 2.200%, 20/12/29 | 1,069,952          | 0.05            |
| JPY 163,900,000  | Japan Government Twenty Year Bond, 2.100%, 20/03/26 | 1,630,583    | 0.08            | JPY 250,000,000  | Japan Government Twenty Year Bond, 2.100%, 20/03/30 | 2,664,767          | 0.12            |
| JPY 41,900,000   | Japan Government Twenty Year Bond, 2.200%, 20/03/26 | 418,713      | 0.02            | JPY 100,000,000  | Japan Government Twenty Year Bond, 2.200%, 20/03/30 | 1,073,772          | 0.05            |
| JPY 141,900,000  | Japan Government Twenty Year Bond, 2.300%, 20/03/26 | 1,423,667    | 0.07            | JPY 200,000,000  | Japan Government Twenty Year Bond, 1.600%, 20/06/30 | 2,058,510          | 0.10            |
| JPY 234,200,000  | Japan Government Twenty Year Bond, 2.300%, 20/06/26 | 2,362,236    | 0.11            | JPY 100,000,000  | Japan Government Twenty Year Bond, 1.800%, 20/06/30 | 1,045,364          | 0.05            |
| JPY 225,200,000  | Japan Government Twenty Year Bond, 2.200%, 20/09/26 | 2,273,021    | 0.11            | JPY 150,000,000  | Japan Government Twenty Year Bond, 2.000%, 20/06/30 | 1,592,306          | 0.07            |
| JPY 248,900,000  | Japan Government Twenty Year Bond, 2.100%, 20/12/26 | 2,513,085    | 0.12            | JPY 200,000,000  | Japan Government Twenty Year Bond, 1.800%, 20/09/30 | 2,096,477          | 0.10            |
| JPY 200,000,000  | Japan Government Twenty Year Bond, 2.000%, 20/03/27 | 2,018,254    | 0.09            | JPY 220,000,000  | Japan Government Twenty Year Bond, 1.900%, 20/09/30 | 2,324,004          | 0.11            |
| JPY 200,000,000  | Japan Government Twenty Year Bond, 2.100%, 20/03/27 | 2,028,597    | 0.09            | JPY 150,000,000  | Japan Government Twenty Year Bond, 2.000%, 20/12/30 | 1,602,104          | 0.07            |
| JPY 33,600,000   | Japan Government Twenty Year Bond, 2.100%, 20/06/27 | 342,484      | 0.02            | JPY 250,000,000  | Japan Government Twenty Year Bond, 2.100%, 20/12/30 | 2,691,346          | 0.12            |
| JPY 208,700,000  | Japan Government Twenty Year Bond, 2.300%, 20/06/27 | 2,150,199    | 0.10            | JPY 250,000,000  | Japan Government Twenty Year Bond, 1.900%, 20/03/31 | 2,655,937          | 0.12            |
| JPY 33,600,000   | Japan Government Twenty Year Bond, 2.100%, 20/09/27 | 344,116      | 0.02            | JPY 100,000,000  | Japan Government Twenty Year Bond, 2.000%, 20/03/31 | 1,070,799          | 0.05            |
| JPY 221,000,000  | Japan Government Twenty Year Bond, 2.200%, 20/09/27 | 2,276,047    | 0.11            | JPY 150,000,000  | Japan Government Twenty Year Bond, 2.200%, 20/03/31 | 1,632,647          | 0.08            |
| JPY 335,200,000  | Japan Government Twenty Year Bond, 2.100%, 20/12/27 | 3,448,854    | 0.16            | JPY 2,875,000,000  | Japan Government Two Year Bond, 0.100%, 01/07/22    | 25,979,182         | 1.24            |
| JPY 200,000,000  | Japan Government Twenty Year Bond, 2.200%, 20/03/28 | 2,079,052    | 0.10            | <b>Total Japan</b>   |   | <b>451,751,476</b> | <b>21.01</b>    |

## Schedule of Investments *(continued)* as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value   | Description   | Market Value      | % of Net Assets | Nominal Value   | Description   | Market Value | % of Net Assets |
|---|---|-------------------|-----------------|---|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |   |                   |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |   |              |                 |
| Government Bonds - 98.65% <i>(continued)</i>  |   |                   |                 | Government Bonds - 98.65% <i>(continued)</i>  |   |              |                 |
| Korea   |   |                   |                 | Luxembourg  |   |              |                 |
| KRW 1,000,000,000   | Korea Treasury Bond, 2.375%, 10/03/23                     | 904,116           | 0.04            | EUR 41,000  | Luxembourg Government Bond, 2.125%, 10/07/23                  | 51,332       | 0.00            |
| KRW 2,500,000,000   | Korea Treasury Bond, 1.000%, 10/06/23                     | 2,207,188         | 0.10            | EUR 500,000   | Luxembourg Government Bond, zero coupon, 28/04/25             | 603,211      | 0.03            |
| KRW 5,000,000,000   | Korea Treasury Bond, 2.250%, 10/09/23                     | 4,522,799         | 0.21            | EUR 84,000  | Luxembourg Government Bond, 0.625%, 01/02/27                  | 104,959      | 0.00            |
| KRW 6,500,000,000   | Korea Treasury Bond, 1.875%, 10/03/24                     | 5,836,292         | 0.27            | EUR 42,000  | Luxembourg Government Bond, 2.250%, 19/03/28                  | 58,251       | 0.00            |
| KRW 1,500,000,000   | Korea Treasury Bond, 1.375%, 10/09/24                     | 1,325,339         | 0.06            | EUR 300,000   | State of the Grand-Duchy of Luxembourg, zero coupon, 24/03/31 | 355,450      | 0.02            |
| KRW 3,000,000,000   | Korea Treasury Bond, 1.500%, 10/03/25                     | 2,653,954         | 0.12            |   |   |              |                 |
| KRW 400,000,000   | Korea Treasury Bond, 2.250%, 10/12/25                     | 363,138           | 0.02            |   |   |              |                 |
| KRW 1,000,000,000   | Korea Treasury Bond, 1.875%, 10/06/26                     | 891,959           | 0.04            |   |   |              |                 |
| KRW 2,000,000,000   | Korea Treasury Bond, 2.125%, 10/06/27                     | 1,797,007         | 0.08            |   |   |              |                 |
| KRW 1,200,000,000   | Korea Treasury Bond, 2.375%, 10/12/27                     | 1,094,039         | 0.05            |   |   |              |                 |
| KRW 1,500,000,000   | Korea Treasury Bond, 2.625%, 10/06/28                     | 1,388,754         | 0.07            |   |   |              |                 |
| KRW 1,500,000,000   | Korea Treasury Bond, 2.375%, 10/12/28                     | 1,369,040         | 0.06            |   |   |              |                 |
| KRW 1,650,000,000   | Korea Treasury Bond, 1.875%, 10/06/29                     | 1,451,206         | 0.07            |   |   |              |                 |
| KRW 2,300,000,000   | Korea Treasury Bond, 1.375%, 10/12/29                     | 1,938,830         | 0.09            |   |   |              |                 |
| KRW 3,000,000,000   | Korea Treasury Bond, 1.375%, 10/06/30                     | 2,512,472         | 0.12            |   |   |              |                 |
| KRW 600,000,000   | Korea Treasury Bond, 1.250%, perpetual                    | 533,492           | 0.03            |   |   |              |                 |
| KRW 1,000,000,000   | Korea Treasury Bond, 0.875%, perpetual                    | 877,228           | 0.04            |   |   |              |                 |
| KRW 3,000,000,000   | Korea Treasury Bond, 1.125%, perpetual                    | 2,604,617         | 0.12            |   |   |              |                 |
| KRW 1,000,000,000   | Korea Treasury Bond, 1.500%, perpetual                    | 842,685           | 0.04            |   |   |              |                 |
| <b>Total Korea</b>  |   | <b>35,114,155</b> | <b>1.63</b>     |   |   |              |                 |
| Latvia  |   |                   |                 | Malaysia  |   |              |                 |
| EUR 100,000   | Latvia Government International Bond, 1.125%, 30/05/28    | 128,878           | 0.01            | MYR 125,000   | Malaysia Government Bond, 3.480%, 15/03/23                    | 30,885       | 0.00            |
| EUR 100,000   | Latvia Government International Bond, 0.125%, perpetual   | 119,731           | 0.00            | MYR 840,000   | Malaysia Government Bond, 3.757%, 20/04/23                    | 208,801      | 0.01            |
| <b>Total Latvia</b>   |   | <b>248,609</b>    | <b>0.01</b>     | MYR 2,420,000   | Malaysia Government Bond, 3.800%, 17/08/23                    | 604,676      | 0.03            |
| Lithuania   |   |                   |                 | MYR 1,500,000   | Malaysia Government Bond, 3.478%, 14/06/24                    | 373,708      | 0.02            |
| EUR 127,000   | Lithuania Government International Bond, 2.125%, 29/10/26 | 170,933           | 0.01            | MYR 1,355,000   | Malaysia Government Bond, 4.181%, 15/07/24                    | 343,909      | 0.02            |
| EUR 42,000  | Lithuania Government International Bond, 0.950%, 26/05/27 | 53,040            | 0.00            | MYR 630,000   | Malaysia Government Bond, 4.059%, 30/09/24                    | 159,810      | 0.01            |
| <b>Total Lithuania</b>  |   | <b>223,973</b>    | <b>0.01</b>     | MYR 1,595,000   | Malaysia Government Bond, 3.955%, 15/09/25                    | 405,664      | 0.02            |
|   |   |                   |                 | MYR 145,000   | Malaysia Government Bond, 4.392%, 15/04/26                    | 37,600       | 0.00            |
|   |   |                   |                 | MYR 3,000,000   | Malaysia Government Bond, 3.906%, 15/07/26                    | 763,018      | 0.04            |
|   |   |                   |                 | MYR 420,000   | Malaysia Government Bond, 3.900%, 30/11/26                    | 107,666      | 0.00            |
|   |   |                   |                 | MYR 1,750,000   | Malaysia Government Bond, 3.899%, 16/11/27                    | 444,875      | 0.02            |
|   |   |                   |                 | MYR 1,270,000   | Malaysia Government Bond, 3.733%, 15/06/28                    | 319,750      | 0.01            |
|   |   |                   |                 | MYR 40,000  | Malaysia Government Bond, 5.248%, 15/09/28                    | 10,974       | 0.00            |
|   |   |                   |                 | MYR 2,595,000   | Malaysia Government Bond, 3.885%, 15/08/29                    | 656,273      | 0.03            |
|   |   |                   |                 | MYR 840,000   | Malaysia Government Investment Issue, 4.194%, 15/07/22        | 207,276      | 0.01            |
|   |   |                   |                 | MYR 1,320,000   | Malaysia Government Investment Issue, 4.094%, 30/11/23        | 333,133      | 0.02            |
|   |   |                   |                 | MYR 840,000   | Malaysia Government Investment Issue, 4.444%, 22/05/24        | 214,635      | 0.01            |
|   |   |                   |                 | MYR 1,155,000   | Malaysia Government Investment Issue, 4.045%, 15/08/24        | 292,543      | 0.01            |
|   |   |                   |                 | MYR 4,000,000   | Malaysia Government Investment Issue, 3.655%, 15/10/24        | 1,004,158    | 0.05            |
|   |   |                   |                 | MYR 1,680,000   | Malaysia Government Investment Issue, 4.128%, 15/08/25        | 429,241      | 0.02            |
|   |   |                   |                 | MYR 2,000,000   | Malaysia Government Investment Issue, 3.726%, 31/03/26        | 503,943      | 0.02            |
|   |   |                   |                 | MYR 840,000   | Malaysia Government Investment Issue, 4.258%, 26/07/27        | 216,652      | 0.01            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value  | Description   | Market Value      | % of Net Assets | Nominal Value  | Description   | Market Value     | % of Net Assets |
|--|---|-------------------|-----------------|--|---|------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |                   |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |                  |                 |
| Government Bonds - 98.65% (continued)  |   |                   |                 | Government Bonds - 98.65% (continued)  |   |                  |                 |
| Malaysia (continued)   |   |                   |                 | New Zealand  |   |                  |                 |
| MYR 840,000  | Malaysia Government Investment Issue, 4.369%, 31/10/28  | 218,944           | 0.01            | NZD 607,000  | New Zealand Government Bond, 5.500%, 15/04/23             | 461,729          | 0.02            |
| MYR 2,650,000  | Malaysia Government Investment Issue, 4.130%, 09/07/29  | 677,549           | 0.03            | NZD 745,000  | New Zealand Government Bond, 2.750%, 15/04/25             | 555,645          | 0.03            |
| MYR 2,000,000  | Malaysia Government Investment Issue, 3.465%, 15/10/30  | 485,757           | 0.02            | NZD 1,110,000  | New Zealand Government Bond, 4.500%, 15/04/27             | 916,510          | 0.04            |
| MYR 3,000,000  | Malaysia Government Investment Issue, 3.151%, perpetual | 738,030           | 0.03            | NZD 1,104,000  | New Zealand Government Bond, 3.000%, 20/04/29             | 853,954          | 0.04            |
| MYR 4,000,000  | Malaysia Government Investment Issue, 3.422%, perpetual | 986,236           | 0.05            | NZD 1,000,000  | New Zealand Government Bond, 1.500%, 15/05/31             | 681,330          | 0.03            |
| <b>Total Malaysia</b>  |   | <b>10,775,706</b> | <b>0.50</b>     | NZD 800,000  | New Zealand Government Bond, 0.500%, perpetual            | 555,070          | 0.03            |
| Mexico   |   |                   |                 | NZD 600,000  | New Zealand Government Bond, 0.500%, perpetual            | 406,660          | 0.02            |
| MXN 20,000,000   | Mexican Bonos, 6.750%, 09/03/23                         | 1,023,631         | 0.05            | <b>Total New Zealand</b>   |   | <b>4,430,898</b> | <b>0.21</b>     |
| MXN 11,750,000   | Mexican Bonos, 8.000%, 07/12/23                         | 618,875           | 0.03            | Norway   |   |                  |                 |
| MXN 18,350,000   | Mexican Bonos, 8.000%, 05/09/24                         | 970,682           | 0.05            | NOK 3,450,000  | Norway Government Bond, 2.000%, 24/05/23                  | 411,084          | 0.02            |
| MXN 28,100,000   | Mexican Bonos, 10.000%, 05/12/24                        | 1,577,710         | 0.07            | NOK 4,780,000  | Norway Government Bond, 3.000%, 14/03/24                  | 587,012          | 0.03            |
| MXN 32,225,000   | Mexican Bonos, 5.750%, 05/03/26                         | 1,576,849         | 0.07            | NOK 2,440,000  | Norway Government Bond, 1.750%, 13/03/25                  | 291,123          | 0.01            |
| MXN 29,575,000   | Mexican Bonos, 7.500%, 03/06/27                         | 1,549,626         | 0.07            | NOK 3,140,000  | Norway Government Bond, 1.500%, 19/02/26                  | 371,478          | 0.02            |
| MXN 31,650,000   | Mexican Bonos, 8.500%, 31/05/29                         | 1,749,544         | 0.08            | NOK 2,360,000  | Norway Government Bond, 1.750%, 17/02/27                  | 282,752          | 0.01            |
| MXN 20,000,000   | Mexican Bonos, 7.750%, 29/05/31                         | 1,059,019         | 0.05            | NOK 4,680,000  | Norway Government Bond, 2.000%, 26/04/28                  | 570,838          | 0.03            |
| <b>Total Mexico</b>  |   | <b>10,125,936</b> | <b>0.47</b>     | NOK 3,500,000  | Norway Government Bond, 1.750%, 06/09/29                  | 420,861          | 0.02            |
| Netherlands  |   |                   |                 | NOK 4,000,000  | Norway Government Bond, 1.375%, 19/08/30                  | 466,341          | 0.02            |
| EUR 1,240,000  | Netherlands Government Bond, 2.250%, 15/07/22           | 1,515,735         | 0.07            | <b>Total Norway</b>  |   | <b>3,401,489</b> | <b>0.16</b>     |
| EUR 955,000  | Netherlands Government Bond, 3.750%, 15/01/23           | 1,211,156         | 0.06            | Peru   |   |                  |                 |
| EUR 233,000  | Netherlands Government Bond, 7.500%, 15/01/23           | 311,595           | 0.01            | PEN 3,400,000  | Peru Government Bond, 5.940%, 12/02/29                    | 970,719          | 0.05            |
| EUR 1,601,000  | Netherlands Government Bond, 1.750%, 15/07/23           | 1,994,508         | 0.09            | <b>Total Peru</b>  |   | <b>970,719</b>   | <b>0.05</b>     |
| EUR 1,342,000  | Netherlands Government Bond, zero coupon, 15/01/24      | 1,619,886         | 0.07            | Poland   |   |                  |                 |
| EUR 1,405,000  | Netherlands Government Bond, 2.000%, 15/07/24           | 1,802,951         | 0.08            | PLN 1,000,000  | Republic of Poland Government Bond, zero coupon, 25/07/22 | 262,611          | 0.01            |
| EUR 1,508,000  | Netherlands Government Bond, 0.250%, 15/07/25           | 1,849,857         | 0.09            | PLN 180,000  | Republic of Poland Government Bond, 5.750%, 23/09/22      | 50,548           | 0.00            |
| EUR 1,509,000  | Netherlands Government Bond, 0.500%, 15/07/26           | 1,882,722         | 0.09            | PLN 2,000,000  | Republic of Poland Government Bond, 2.500%, 25/01/23      | 543,935          | 0.03            |
| EUR 2,800,000  | Netherlands Government Bond, zero coupon, 15/01/27      | 3,389,854         | 0.16            | PLN 4,340,000  | Republic of Poland Government Bond, 4.000%, 25/10/23      | 1,234,250        | 0.06            |
| EUR 1,421,000  | Netherlands Government Bond, 0.750%, 15/07/27           | 1,807,558         | 0.08            | PLN 2,470,000  | Republic of Poland Government Bond, 2.500%, 25/04/24      | 683,250          | 0.03            |
| EUR 897,000  | Netherlands Government Bond, 5.500%, 15/01/28           | 1,479,457         | 0.07            | PLN 4,000,000  | Republic of Poland Government Bond, 2.250%, 25/10/24      | 1,102,569        | 0.05            |
| EUR 1,324,000  | Netherlands Government Bond, 0.750%, 15/07/28           | 1,693,137         | 0.08            | PLN 2,475,000  | Republic of Poland Government Bond, 3.250%, 25/07/25      | 708,323          | 0.03            |
| EUR 1,186,000  | Netherlands Government Bond, 0.250%, 15/07/29           | 1,464,678         | 0.07            | PLN 3,540,000  | Republic of Poland Government Bond, 2.500%, 25/07/26      | 986,541          | 0.05            |
| <b>Total Netherlands</b>   |   | <b>22,023,094</b> | <b>1.02</b>     | PLN 2,710,000  | Republic of Poland Government Bond, 2.500%, 25/07/27      | 757,939          | 0.04            |



## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value  | Description  | Market Value      | % of Net Assets | Nominal Value  | Description                                     | Market Value     | % of Net Assets |
|--|--|-------------------|-----------------|--|---|------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |                   |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |                  |                 |
| Government Bonds - 98.65% (continued)  |  |                   |                 | Government Bonds - 98.65% (continued)  |   |                  |                 |
| Poland (continued)   |  |                   |                 | Russia   |   |                  |                 |
| PLN 3,075,000  | Republic of Poland Government Bond, 2.750%, 25/04/28       | 875,886           | 0.04            | RUB 40,000,000   | Russian Federal Bond - OFZ, 6.500%, 28/02/24    | 544,678          | 0.02            |
| PLN 150,000  | Republic of Poland Government Bond, 5.750%, 25/04/29       | 51,568            | 0.00            | RUB 40,000,000   | Russian Federal Bond - OFZ, 7.400%, 17/07/24    | 556,067          | 0.03            |
| PLN 3,500,000  | Republic of Poland Government Bond, 2.750%, 25/10/29       | 1,006,533         | 0.05            | RUB 30,000,000   | Russian Federal Bond - OFZ, 7.100%, 16/10/24    | 414,340          | 0.02            |
| PLN 2,900,000  | Republic of Poland Government Bond, 1.250%, 25/10/30       | 737,439           | 0.03            | RUB 85,000,000   | Russian Federal Bond - OFZ, 4.500%, 16/07/25    | 1,069,177        | 0.05            |
| PLN 500,000  | Republic of Poland Government Bond, zero coupon, perpetual | 130,582           | 0.01            | RUB 55,000,000   | Russian Federal Bond - OFZ, 7.150%, 12/11/25    | 760,053          | 0.03            |
| PLN 2,000,000  | Republic of Poland Government Bond, 0.750%, perpetual      | 523,010           | 0.02            | RUB 55,000,000   | Russian Federal Bond - OFZ, 7.950%, 07/10/26    | 786,938          | 0.04            |
| PLN 1,700,000  | Republic of Poland Government Bond, 0.250%, perpetual      | 422,754           | 0.02            | RUB 60,000,000   | Russian Federal Bond - OFZ, 6.000%, 06/10/27    | 783,147          | 0.04            |
| <b>Total Poland</b>  |  | <b>10,077,738</b> | <b>0.47</b>     | RUB 40,000,000   | Russian Federal Bond - OFZ, 5.700%, 17/05/28    | 510,265          | 0.02            |
| Portugal   |  |                   |                 | RUB 50,000,000   | Russian Federal Bond - OFZ, 6.900%, 23/05/29    | 681,834          | 0.03            |
| EUR 491,000  | Portugal Obrigacoes do Tesouro OT, 2.200%, 17/10/22        | 603,938           | 0.03            | RUB 30,000,000   | Russian Federal Bond - OFZ, 7.650%, 10/04/30    | 427,099          | 0.02            |
| EUR 1,187,000  | Portugal Obrigacoes do Tesouro OT, 4.950%, 25/10/23        | 1,590,534         | 0.07            | RUB 50,000,000   | Russian Federal Bond - OFZ, 5.900%, perpetual   | 628,578          | 0.03            |
| EUR 942,000  | Portugal Obrigacoes do Tesouro OT, 5.650%, 15/02/24        | 1,301,286         | 0.06            | <b>Total Russia</b>  |   | <b>7,162,176</b> | <b>0.33</b>     |
| EUR 1,261,000  | Portugal Obrigacoes do Tesouro OT, 2.875%, 15/10/25        | 1,708,279         | 0.08            | Singapore  |   |                  |                 |
| EUR 1,015,000  | Portugal Obrigacoes do Tesouro OT, 2.875%, 21/07/26        | 1,400,047         | 0.07            | SGD 276,000  | Singapore Government Bond, 3.125%, 01/09/22     | 211,924          | 0.01            |
| EUR 973,000  | Portugal Obrigacoes do Tesouro OT, 4.125%, 14/04/27        | 1,445,779         | 0.07            | SGD 1,073,000  | Singapore Government Bond, 1.750%, 01/02/23     | 815,000          | 0.04            |
| EUR 700,000  | Portugal Obrigacoes do Tesouro OT, 0.700%, 15/10/27        | 873,530           | 0.04            | SGD 341,000  | Singapore Government Bond, 2.750%, 01/07/23     | 265,103          | 0.01            |
| EUR 1,153,000  | Portugal Obrigacoes do Tesouro OT, 2.125%, 17/10/28        | 1,582,112         | 0.07            | SGD 439,000  | Singapore Government Bond, 2.000%, 01/02/24     | 338,829          | 0.01            |
| EUR 1,168,000  | Portugal Obrigacoes do Tesouro OT, 1.950%, 15/06/29        | 1,591,946         | 0.08            | SGD 210,000  | Singapore Government Bond, 3.000%, 01/09/24     | 167,859          | 0.01            |
| EUR 600,000  | Portugal Obrigacoes do Tesouro OT, 3.875%, 15/02/30        | 937,952           | 0.04            | SGD 439,000  | Singapore Government Bond, 2.375%, 01/06/25     | 347,190          | 0.02            |
| EUR 900,000  | Portugal Obrigacoes do Tesouro OT, 0.475%, 18/10/30        | 1,088,176         | 0.05            | SGD 500,000  | Singapore Government Bond, 0.500%, 01/11/25     | 367,691          | 0.02            |
| <b>Total Portugal</b>  |  | <b>14,123,579</b> | <b>0.66</b>     | SGD 1,210,000  | Singapore Government Bond, 2.125%, 01/06/26     | 952,814          | 0.04            |
| Romania  |  |                   |                 | SGD 419,000  | Singapore Government Bond, 3.500%, 01/03/27     | 352,587          | 0.02            |
| RON 2,000,000  | Romania Government Bond, 4.000%, 25/10/23                  | 498,975           | 0.02            | SGD 631,000  | Singapore Government Bond, 2.625%, 01/05/28     | 512,255          | 0.02            |
| RON 1,000,000  | Romania Government Bond, 3.700%, 25/11/24                  | 250,085           | 0.01            | SGD 547,000  | Singapore Government Bond, 2.875%, 01/07/29     | 453,120          | 0.02            |
| RON 2,000,000  | Romania Government Bond, 3.650%, 28/07/25                  | 499,235           | 0.02            | SGD 700,000  | Singapore Government Bond, 2.875%, 01/09/30     | 581,059          | 0.03            |
| RON 3,850,000  | Romania Government Bond, 4.150%, 26/01/28                  | 983,769           | 0.05            | <b>Total Singapore</b>   |   | <b>5,365,431</b> | <b>0.25</b>     |
| RON 2,000,000  | Romania Government Bond, 5.000%, 12/02/29                  | 538,633           | 0.03            | Slovakia   |   |                  |                 |
| <b>Total Romania</b>   |  | <b>2,770,697</b>  | <b>0.13</b>     | EUR 146,000  | Slovakia Government Bond, 3.000%, 28/02/23      | 183,989          | 0.01            |
|  |  |                   |                 | EUR 284,000  | Slovakia Government Bond, zero coupon, 13/11/23 | 341,400          | 0.02            |
|  |  |                   |                 | EUR 200,000  | Slovakia Government Bond, zero coupon, 17/06/24 | 241,305          | 0.01            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value  | Description                                     | Market Value     | % of Net Assets | Nominal Value  | Description                              | Market Value      | % of Net Assets |
|--|---|------------------|-----------------|--|--|-------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |                  |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |                   |                 |
| Government Bonds - 98.65% (continued)  |   |                  |                 | Government Bonds - 98.65% (continued)  |  |                   |                 |
| Slovakia (continued)   |   |                  |                 | Spain (continued)  |  |                   |                 |
| EUR 285,000  | Slovakia Government Bond, 3.375%, 15/11/24      | 383,984          | 0.02            | EUR 1,510,000  | Spain Government Bond, 0.250%, 30/07/24  | 1,828,386         | 0.08            |
| EUR 300,000  | Slovakia Government Bond, 0.250%, 14/05/25      | 365,529          | 0.02            | EUR 2,051,000  | Spain Government Bond, 2.750%, 31/10/24  | 2,691,807         | 0.13            |
| EUR 188,000  | Slovakia Government Bond, 4.350%, 14/10/25      | 270,792          | 0.01            | EUR 2,018,000  | Spain Government Bond, 1.600%, 30/04/25  | 2,575,553         | 0.12            |
| EUR 242,000  | Slovakia Government Bond, 0.625%, 22/05/26      | 302,324          | 0.01            | EUR 2,056,000  | Spain Government Bond, 4.650%, 30/07/25  | 2,940,825         | 0.14            |
| EUR 135,000  | Slovakia Government Bond, 1.375%, 21/01/27      | 175,799          | 0.01            | EUR 2,181,000  | Spain Government Bond, 2.150%, 31/10/25  | 2,865,605         | 0.13            |
| EUR 326,000  | Slovakia Government Bond, 1.000%, 12/06/28      | 420,837          | 0.02            | EUR 1,870,000  | Spain Government Bond, 1.950%, 30/04/26  | 2,453,945         | 0.11            |
| EUR 283,000  | Slovakia Government Bond, 3.625%, 16/01/29      | 433,470          | 0.02            | EUR 2,160,000  | Spain Government Bond, 5.900%, 30/07/26  | 3,363,411         | 0.16            |
| EUR 200,000  | Slovakia Government Bond, 0.750%, 09/04/30      | 253,961          | 0.01            | EUR 2,417,000  | Spain Government Bond, 1.300%, 31/10/26  | 3,095,771         | 0.14            |
| EUR 300,000  | Slovakia Government Bond, 1.000%, 09/10/30      | 388,529          | 0.02            | EUR 1,874,000  | Spain Government Bond, 1.500%, 30/04/27  | 2,433,459         | 0.11            |
| EUR 200,000  | Slovakia Government Bond, 1.625%, 21/01/31      | 275,976          | 0.01            | EUR 1,800,000  | Spain Government Bond, 0.800%, 30/07/27  | 2,246,454         | 0.10            |
| <b>Total Slovakia</b>  |   | <b>4,037,895</b> | <b>0.19</b>     | EUR 2,102,000  | Spain Government Bond, 1.450%, 31/10/27  | 2,728,055         | 0.13            |
| Slovenia   |   |                  |                 | EUR 1,960,000  | Spain Government Bond, 1.400%, 30/04/28  | 2,540,508         | 0.12            |
| EUR 30,000   | Slovenia Government Bond, 4.625%, 09/09/24      | 41,644           | 0.00            | EUR 1,975,000  | Spain Government Bond, 1.400%, 30/07/28  | 2,564,143         | 0.12            |
| EUR 384,000  | Slovenia Government Bond, 2.125%, 28/07/25      | 505,624          | 0.03            | EUR 1,694,000  | Spain Government Bond, 5.150%, 31/10/28  | 2,754,284         | 0.13            |
| EUR 30,000   | Slovenia Government Bond, 5.125%, 30/03/26      | 45,144           | 0.00            | EUR 1,873,000  | Spain Government Bond, 6.000%, 31/01/29  | 3,214,131         | 0.15            |
| EUR 189,000  | Slovenia Government Bond, 1.250%, 22/03/27      | 244,809          | 0.01            | EUR 1,952,000  | Spain Government Bond, 1.450%, 30/04/29  | 2,548,356         | 0.12            |
| EUR 326,000  | Slovenia Government Bond, 1.000%, 06/03/28      | 418,541          | 0.02            | EUR 1,800,000  | Spain Government Bond, 0.600%, 31/10/29  | 2,201,755         | 0.10            |
| EUR 168,000  | Slovenia Government Bond, 1.188%, 14/03/29      | 218,993          | 0.01            | EUR 1,950,000  | Spain Government Bond, 0.500%, 30/04/30  | 2,356,074         | 0.11            |
| EUR 200,000  | Slovenia Government Bond, 0.275%, 14/01/30      | 242,982          | 0.01            | EUR 2,200,000  | Spain Government Bond, 1.950%, 30/07/30  | 2,993,806         | 0.14            |
| EUR 100,000  | Slovenia Government Bond, 0.875%, 15/07/30      | 127,623          | 0.01            | EUR 2,200,000  | Spain Government Bond, 1.250%, 31/10/30  | 2,825,944         | 0.13            |
| EUR 200,000  | Slovenia Government Bond, zero coupon, 12/02/31 | 235,136          | 0.01            | EUR 2,000,000  | Spain Government Bond, 0.100%, 30/04/31  | 2,300,362         | 0.11            |
| <b>Total Slovenia</b>  |   | <b>2,080,496</b> | <b>0.10</b>     | <b>Total Spain</b>   |  | <b>76,534,419</b> | <b>3.56</b>     |
| Spain  |   |                  |                 | Sweden   |  |                   |                 |
| EUR 1,521,000  | Spain Government Bond, 0.450%, 31/10/22         | 1,828,232        | 0.08            | SEK 6,560,000  | Sweden Government Bond, 1.500%, 13/11/23 | 798,876           | 0.04            |
| EUR 2,000,000  | Spain Government Bond, 5.400%, 31/01/23         | 2,595,652        | 0.12            | SEK 5,630,000  | Sweden Government Bond, 2.500%, 12/05/25 | 726,246           | 0.03            |
| EUR 6,500,000  | Spain Government Bond, zero coupon, 30/04/23    | 7,786,378        | 0.37            | SEK 8,620,000  | Sweden Government Bond, 1.000%, 12/11/26 | 1,062,634         | 0.05            |
| EUR 1,602,000  | Spain Government Bond, 0.350%, 30/07/23         | 1,933,401        | 0.09            | SEK 4,780,000  | Sweden Government Bond, 0.750%, 12/05/28 | 582,538           | 0.03            |
| EUR 1,822,000  | Spain Government Bond, 4.400%, 31/10/23         | 2,409,646        | 0.11            | SEK 6,500,000  | Sweden Government Bond, 0.750%, 12/11/29 | 791,904           | 0.04            |
| EUR 1,571,000  | Spain Government Bond, 4.800%, 31/01/24         | 2,118,679        | 0.10            |  |  |                   |                 |
| EUR 1,760,000  | Spain Government Bond, 3.800%, 30/04/24         | 2,339,797        | 0.11            |  |  |                   |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value  | Description  | Market Value     | % of Net Assets | Nominal Value  | Description  | Market Value      | % of Net Assets |
|--|--|------------------|-----------------|--|--|-------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |                  |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |                   |                 |
| Government Bonds - 98.65% (continued)  |  |                  |                 | Government Bonds - 98.65% (continued)  |  |                   |                 |
| Sweden (continued)   |  |                  |                 | United Kingdom (continued)   |  |                   |                 |
| SEK 5,000,000  | Sweden Government Bond, 0.125%, 12/05/31                   | 572,646          | 0.02            | GBP 2,928,000  | United Kingdom Gilt, 2.750%, 07/09/24              | 4,374,180         | 0.20            |
| SEK 2,000,000  | Sweden Government International Bond, 0.125%, perpetual    | 230,620          | 0.01            | GBP 3,191,000  | United Kingdom Gilt, 5.000%, 07/03/25              | 5,180,305         | 0.24            |
| <b>Total Sweden</b>  |  | <b>4,765,464</b> | <b>0.22</b>     | GBP 3,700,000  | United Kingdom Gilt, 0.625%, 07/06/25              | 5,188,240         | 0.24            |
| Switzerland  |  |                  |                 | GBP 3,516,000  | United Kingdom Gilt, 2.000%, 07/09/25              | 5,208,110         | 0.24            |
| CHF 53,000   | Swiss Confederation Government Bond, 1.250%, 11/06/24      | 60,717           | 0.00            | GBP 3,835,000  | United Kingdom Gilt, 1.500%, 22/07/26              | 5,603,389         | 0.26            |
| CHF 42,000   | Swiss Confederation Government Bond, 1.500%, 24/07/25      | 49,443           | 0.00            | GBP 3,800,000  | United Kingdom Gilt, 0.375%, 22/10/26              | 5,097,322         | 0.24            |
| CHF 113,000  | Swiss Confederation Government Bond, 1.250%, 28/05/26      | 133,274          | 0.00            | GBP 3,501,000  | United Kingdom Gilt, 1.250%, 22/07/27              | 5,069,284         | 0.24            |
| CHF 127,000  | Swiss Confederation Government Bond, 3.250%, 27/06/27      | 168,560          | 0.01            | GBP 2,972,000  | United Kingdom Gilt, 4.250%, 07/12/27              | 5,089,224         | 0.24            |
| CHF 116,000  | Swiss Confederation Government Bond, 4.000%, 08/04/28      | 164,010          | 0.01            | GBP 3,306,000  | United Kingdom Gilt, 1.625%, 22/10/28              | 4,920,429         | 0.23            |
| CHF 741,000  | Swiss Confederation Government Bond, zero coupon, 22/06/29 | 824,098          | 0.04            | GBP 1,802,000  | United Kingdom Gilt, 6.000%, 07/12/28              | 3,471,033         | 0.16            |
| CHF 500,000  | Swiss Confederation Government Bond, 0.500%, 27/05/30      | 579,499          | 0.03            | GBP 3,800,000  | United Kingdom Gilt, 0.875%, 22/10/29              | 5,341,062         | 0.25            |
| <b>Total Switzerland</b>   |  | <b>1,979,601</b> | <b>0.09</b>     | GBP 3,850,000  | United Kingdom Gilt, 4.750%, 07/12/30              | 7,269,918         | 0.34            |
| Thailand   |  |                  |                 | <b>Total United Kingdom</b>  |  |                   |                 |
| THB 21,000,000   | Thailand Government Bond, 3.625%, 16/06/23                 | 694,789          | 0.03            |  |  | <b>94,400,516</b> | <b>4.39</b>     |
| THB 20,500,000   | Thailand Government Bond, 2.400%, 17/12/23                 | 668,773          | 0.03            | United States  |  |                   |                 |
| THB 40,000,000   | Thailand Government Bond, 0.750%, 17/06/24                 | 1,253,666        | 0.06            | USD 178,000  | United States Treasury Note/Bond, 1.750%, 15/06/22 | 180,816           | 0.01            |
| THB 40,000,000   | Thailand Government Bond, 1.450%, 17/12/24                 | 1,282,945        | 0.06            | USD 71,500,000   | United States Treasury Note/Bond, 0.125%, 30/06/22 | 71,344,241        | 3.30            |
| THB 15,000,000   | Thailand Government Bond, 0.950%, 17/06/25                 | 473,130          | 0.02            | USD 1,815,000  | United States Treasury Note/Bond, 1.750%, 30/06/22 | 1,844,919         | 0.09            |
| THB 25,300,000   | Thailand Government Bond, 3.850%, 12/12/25                 | 896,030          | 0.05            | USD 2,049,000  | United States Treasury Note/Bond, 2.125%, 30/06/22 | 2,090,300         | 0.10            |
| THB 26,900,000   | Thailand Government Bond, 2.125%, 17/12/26                 | 892,862          | 0.04            | USD 2,178,000  | United States Treasury Note/Bond, 1.750%, 15/07/22 | 2,215,264         | 0.10            |
| THB 19,100,000   | Thailand Government Bond, 2.875%, 17/12/28                 | 659,662          | 0.03            | USD 2,489,000  | United States Treasury Note/Bond, 1.875%, 31/07/22 | 2,536,544         | 0.12            |
| THB 18,400,000   | Thailand Government Bond, 4.875%, 22/06/29                 | 713,846          | 0.03            | USD 2,091,000  | United States Treasury Note/Bond, 2.000%, 31/07/22 | 2,133,718         | 0.10            |
| THB 15,000,000   | Thailand Government Bond, 1.600%, 17/12/29                 | 469,348          | 0.02            | USD 2,500,000  | United States Treasury Note/Bond, 1.500%, 15/08/22 | 2,538,867         | 0.12            |
| <b>Total Thailand</b>  |  | <b>8,005,051</b> | <b>0.37</b>     | USD 1,831,000  | United States Treasury Note/Bond, 1.625%, 15/08/22 | 1,862,184         | 0.09            |
| United Kingdom   |  |                  |                 | USD 93,000   | United States Treasury Note/Bond, 7.250%, 15/08/22 | 100,309           | 0.00            |
| GBP 900,000  | United Kingdom Gilt, 0.500%, 22/07/22                      | 1,249,596        | 0.06            | USD 2,426,000  | United States Treasury Note/Bond, 1.625%, 31/08/22 | 2,468,455         | 0.11            |
| GBP 2,519,000  | United Kingdom Gilt, 1.750%, 07/09/22                      | 3,550,619        | 0.16            | USD 2,196,000  | United States Treasury Note/Bond, 1.875%, 31/08/22 | 2,240,778         | 0.10            |
| GBP 10,650,000   | United Kingdom Gilt, 0.125%, 31/01/23                      | 14,599,008       | 0.68            | USD 2,500,000  | United States Treasury Note/Bond, 1.500%, 15/09/22 | 2,541,406         | 0.12            |
| GBP 3,021,000  | United Kingdom Gilt, 0.750%, 22/07/23                      | 4,232,289        | 0.20            | USD 2,154,000  | United States Treasury Note/Bond, 1.750%, 30/09/22 | 2,197,417         | 0.10            |
| GBP 3,144,000  | United Kingdom Gilt, 2.250%, 07/09/23                      | 4,549,976        | 0.21            | USD 1,947,000  | United States Treasury Note/Bond, 1.875%, 30/09/22 | 1,989,286         | 0.09            |
| GBP 3,116,000  | United Kingdom Gilt, 1.000%, 22/04/24                      | 4,406,532        | 0.20            |  |  |                   |                 |

## Schedule of Investments *(continued)* as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value   | Description   | Market Value | % of Net Assets | Nominal Value   | Description  | Market Value | % of Net Assets |
|---|---|--------------|-----------------|---|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |   |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |  |              |                 |
| Government Bonds - 98.65% <i>(continued)</i>  |   |              |                 | Government Bonds - 98.65% <i>(continued)</i>  |  |              |                 |
| United States <i>(continued)</i>  |   |              |                 | United States <i>(continued)</i>  |  |              |                 |
| USD 33,500,000  | United States Treasury Note/Bond, zero coupon, 31/10/22 | 32,029,930   | 1.49            | USD 2,570,000   | United States Treasury Note/Bond, 1.250%, 31/07/23 | 2,622,805    | 0.12            |
| USD 2,233,000   | United States Treasury Note/Bond, 1.875%, 31/10/22      | 2,284,289    | 0.11            | USD 2,278,000   | United States Treasury Note/Bond, 2.750%, 31/07/23 | 2,395,815    | 0.11            |
| USD 2,279,000   | United States Treasury Note/Bond, 2.000%, 31/10/22      | 2,335,085    | 0.11            | USD 3,851,000   | United States Treasury Note/Bond, 2.500%, 15/08/23 | 4,032,719    | 0.19            |
| USD 4,912,000   | United States Treasury Note/Bond, 1.625%, 15/11/22      | 5,011,391    | 0.23            | USD 139,000   | United States Treasury Note/Bond, 6.250%, 15/08/23 | 156,473      | 0.01            |
| USD 50,000  | United States Treasury Note/Bond, 7.625%, 15/11/22      | 55,059       | 0.00            | USD 2,528,000   | United States Treasury Note/Bond, 1.375%, 31/08/23 | 2,588,040    | 0.12            |
| USD 4,352,000   | United States Treasury Note/Bond, 2.000%, 30/11/22      | 4,465,220    | 0.21            | USD 2,073,000   | United States Treasury Note/Bond, 2.750%, 31/08/23 | 2,183,452    | 0.10            |
| USD 6,600,000   | United States Treasury Note/Bond, 1.625%, 15/12/22      | 6,720,684    | 0.32            | USD 2,374,000   | United States Treasury Note/Bond, 1.375%, 30/09/23 | 2,431,495    | 0.11            |
| USD 4,310,000   | United States Treasury Note/Bond, 2.125%, 31/12/22      | 4,435,764    | 0.21            | USD 2,468,000   | United States Treasury Note/Bond, 2.875%, 30/09/23 | 2,610,681    | 0.12            |
| USD 10,050,000  | United States Treasury Note/Bond, 1.500%, 15/01/23      | 10,213,949   | 0.48            | USD 2,486,000   | United States Treasury Note/Bond, 1.625%, 31/10/23 | 2,561,551    | 0.12            |
| USD 2,121,000   | United States Treasury Note/Bond, 1.750%, 31/01/23      | 2,173,445    | 0.10            | USD 2,468,000   | United States Treasury Note/Bond, 2.875%, 31/10/23 | 2,614,730    | 0.12            |
| USD 2,175,000   | United States Treasury Note/Bond, 2.375%, 31/01/23      | 2,250,275    | 0.10            | USD 4,427,000   | United States Treasury Note/Bond, 2.750%, 15/11/23 | 4,680,861    | 0.22            |
| USD 4,900,000   | United States Treasury Note/Bond, 1.375%, 15/02/23      | 5,018,493    | 0.23            | USD 2,386,000   | United States Treasury Note/Bond, 2.125%, 30/11/23 | 2,488,896    | 0.12            |
| USD 4,444,000   | United States Treasury Note/Bond, 2.000%, 15/02/23      | 4,574,022    | 0.21            | USD 2,331,000   | United States Treasury Note/Bond, 2.875%, 30/11/23 | 2,473,774    | 0.12            |
| USD 99,000  | United States Treasury Note/Bond, 7.125%, 15/02/23      | 110,006      | 0.01            | USD 1,707,000   | United States Treasury Note/Bond, 2.250%, 31/12/23 | 1,787,682    | 0.08            |
| USD 1,905,000   | United States Treasury Note/Bond, 1.500%, 28/02/23      | 1,946,225    | 0.09            | USD 2,867,000   | United States Treasury Note/Bond, 2.625%, 31/12/23 | 3,029,165    | 0.14            |
| USD 2,447,000   | United States Treasury Note/Bond, 2.625%, 28/02/23      | 2,545,931    | 0.12            | USD 2,591,000   | United States Treasury Note/Bond, 2.250%, 31/01/24 | 2,716,704    | 0.13            |
| USD 22,400,000  | United States Treasury Note/Bond, 0.500%, 15/03/23      | 21,976,899   | 1.02            | USD 3,001,000   | United States Treasury Note/Bond, 2.500%, 31/01/24 | 3,166,055    | 0.15            |
| USD 2,112,000   | United States Treasury Note/Bond, 1.500%, 31/03/23      | 2,159,685    | 0.10            | USD 4,328,000   | United States Treasury Note/Bond, 2.750%, 15/02/24 | 4,596,809    | 0.21            |
| USD 2,800,000   | United States Treasury Note/Bond, 2.500%, 31/03/23      | 2,911,781    | 0.14            | USD 2,633,000   | United States Treasury Note/Bond, 2.125%, 29/02/24 | 2,754,776    | 0.13            |
| USD 37,300,000  | United States Treasury Note/Bond, 0.250%, 15/04/23      | 36,847,041   | 1.70            | USD 2,115,000   | United States Treasury Note/Bond, 2.375%, 29/02/24 | 2,226,533    | 0.10            |
| USD 1,884,000   | United States Treasury Note/Bond, 1.625%, 30/04/23      | 1,932,057    | 0.09            | USD 5,146,000   | United States Treasury Note/Bond, 2.125%, 31/03/24 | 5,388,023    | 0.25            |
| USD 2,468,000   | United States Treasury Note/Bond, 2.750%, 30/04/23      | 2,581,856    | 0.12            | USD 26,600,000  | United States Treasury Note/Bond, 0.375%, 15/04/24 | 26,018,398   | 1.21            |
| USD 2,100,000   | United States Treasury Note/Bond, 0.250%, 15/05/23      | 2,133,469    | 0.10            | USD 1,986,000   | United States Treasury Note/Bond, 2.000%, 30/04/24 | 2,074,439    | 0.10            |
| USD 4,207,000   | United States Treasury Note/Bond, 1.750%, 15/05/23      | 4,325,979    | 0.20            | USD 3,283,000   | United States Treasury Note/Bond, 2.250%, 30/04/24 | 3,452,023    | 0.16            |
| USD 2,049,000   | United States Treasury Note/Bond, 1.625%, 31/05/23      | 2,103,186    | 0.10            | USD 5,248,000   | United States Treasury Note/Bond, 2.500%, 15/05/24 | 5,559,600    | 0.26            |
| USD 2,426,000   | United States Treasury Note/Bond, 2.750%, 31/05/23      | 2,542,562    | 0.12            | USD 3,814,000   | United States Treasury Note/Bond, 2.000%, 31/05/24 | 3,986,226    | 0.19            |
| USD 2,112,000   | United States Treasury Note/Bond, 1.375%, 30/06/23      | 2,159,685    | 0.10            | USD 2,978,000   | United States Treasury Note/Bond, 1.750%, 30/06/24 | 3,093,165    | 0.14            |
| USD 2,157,000   | United States Treasury Note/Bond, 2.625%, 30/06/23      | 2,259,205    | 0.11            | USD 1,907,000   | United States Treasury Note/Bond, 2.000%, 30/06/24 | 1,994,603    | 0.09            |

## Schedule of Investments *(continued)* as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value   | Description  | Market Value | % of Net Assets | Nominal Value   | Description  | Market Value | % of Net Assets |
|---|--|--------------|-----------------|---|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |  |              |                 |
| Government Bonds - 98.65% <i>(continued)</i>  |  |              |                 | Government Bonds - 98.65% <i>(continued)</i>  |  |              |                 |
| United States <i>(continued)</i>  |  |              |                 | United States <i>(continued)</i>  |  |              |                 |
| USD 2,900,000   | United States Treasury Note/Bond, 1.750%, 31/07/24 | 3,014,188    | 0.14            | USD 1,942,000   | United States Treasury Note/Bond, 2.750%, 31/08/25 | 2,103,125    | 0.10            |
| USD 2,226,000   | United States Treasury Note/Bond, 2.125%, 31/07/24 | 2,338,343    | 0.11            | USD 2,068,000   | United States Treasury Note/Bond, 3.000%, 30/09/25 | 2,263,814    | 0.11            |
| USD 5,452,000   | United States Treasury Note/Bond, 2.375%, 15/08/24 | 5,772,305    | 0.27            | USD 1,716,000   | United States Treasury Note/Bond, 3.000%, 31/10/25 | 1,879,824    | 0.09            |
| USD 2,500,000   | United States Treasury Note/Bond, 1.250%, 31/08/24 | 2,558,984    | 0.12            | USD 4,941,000   | United States Treasury Note/Bond, 2.250%, 15/11/25 | 5,257,147    | 0.24            |
| USD 2,737,000   | United States Treasury Note/Bond, 1.875%, 31/08/24 | 2,855,247    | 0.13            | USD 2,158,000   | United States Treasury Note/Bond, 2.875%, 30/11/25 | 2,354,412    | 0.11            |
| USD 2,450,000   | United States Treasury Note/Bond, 1.500%, 30/09/24 | 2,528,094    | 0.12            | USD 2,100,000   | United States Treasury Note/Bond, 2.625%, 31/12/25 | 2,270,133    | 0.11            |
| USD 1,742,000   | United States Treasury Note/Bond, 2.125%, 30/09/24 | 1,832,366    | 0.09            | USD 2,205,000   | United States Treasury Note/Bond, 2.625%, 31/01/26 | 2,385,190    | 0.11            |
| USD 3,000,000   | United States Treasury Note/Bond, 1.500%, 31/10/24 | 3,095,859    | 0.14            | USD 4,573,000   | United States Treasury Note/Bond, 1.625%, 15/02/26 | 4,740,200    | 0.22            |
| USD 1,949,000   | United States Treasury Note/Bond, 2.250%, 31/10/24 | 2,059,393    | 0.10            | USD 165,000   | United States Treasury Note/Bond, 6.000%, 15/02/26 | 203,685      | 0.01            |
| USD 5,565,000   | United States Treasury Note/Bond, 2.250%, 15/11/24 | 5,883,248    | 0.27            | USD 2,305,000   | United States Treasury Note/Bond, 2.500%, 28/02/26 | 2,482,017    | 0.12            |
| USD 88,000  | United States Treasury Note/Bond, 7.500%, 15/11/24 | 108,543      | 0.00            | USD 2,658,000   | United States Treasury Note/Bond, 2.250%, 31/03/26 | 2,832,847    | 0.13            |
| USD 3,400,000   | United States Treasury Note/Bond, 1.500%, 30/11/24 | 3,508,375    | 0.16            | USD 1,673,000   | United States Treasury Note/Bond, 2.375%, 30/04/26 | 1,793,770    | 0.08            |
| USD 2,249,000   | United States Treasury Note/Bond, 2.125%, 30/11/24 | 2,368,830    | 0.11            | USD 4,801,000   | United States Treasury Note/Bond, 1.625%, 15/05/26 | 4,976,537    | 0.23            |
| USD 3,000,000   | United States Treasury Note/Bond, 1.750%, 31/12/24 | 3,122,109    | 0.15            | USD 8,300,000   | United States Treasury Note/Bond, 0.750%, 31/05/26 | 8,143,406    | 0.38            |
| USD 2,196,000   | United States Treasury Note/Bond, 2.250%, 31/12/24 | 2,323,986    | 0.11            | USD 2,278,000   | United States Treasury Note/Bond, 2.125%, 31/05/26 | 2,416,104    | 0.11            |
| USD 2,279,000   | United States Treasury Note/Bond, 2.500%, 31/01/25 | 2,433,723    | 0.11            | USD 2,058,000   | United States Treasury Note/Bond, 1.875%, 30/06/26 | 2,158,167    | 0.10            |
| USD 5,280,000   | United States Treasury Note/Bond, 2.000%, 15/02/25 | 5,543,588    | 0.26            | USD 2,178,000   | United States Treasury Note/Bond, 1.875%, 31/07/26 | 2,284,518    | 0.11            |
| USD 78,000  | United States Treasury Note/Bond, 7.625%, 15/02/25 | 97,634       | 0.00            | USD 4,922,000   | United States Treasury Note/Bond, 1.500%, 15/08/26 | 5,068,506    | 0.24            |
| USD 10,500,000  | United States Treasury Note/Bond, 1.125%, 28/02/25 | 10,557,195   | 0.49            | USD 80,000  | United States Treasury Note/Bond, 6.750%, 15/08/26 | 103,369      | 0.00            |
| USD 2,233,000   | United States Treasury Note/Bond, 2.750%, 28/02/25 | 2,406,232    | 0.11            | USD 2,258,000   | United States Treasury Note/Bond, 1.375%, 31/08/26 | 2,311,275    | 0.11            |
| USD 1,658,000   | United States Treasury Note/Bond, 2.625%, 31/03/25 | 1,780,925    | 0.08            | USD 1,500,000   | United States Treasury Note/Bond, 1.625%, 30/09/26 | 1,553,906    | 0.07            |
| USD 2,268,000   | United States Treasury Note/Bond, 2.875%, 30/04/25 | 2,459,717    | 0.11            | USD 2,300,000   | United States Treasury Note/Bond, 1.625%, 31/10/26 | 2,382,117    | 0.11            |
| USD 4,853,000   | United States Treasury Note/Bond, 2.125%, 15/05/25 | 5,123,706    | 0.24            | USD 5,020,000   | United States Treasury Note/Bond, 2.000%, 15/11/26 | 5,297,277    | 0.25            |
| USD 2,010,000   | United States Treasury Note/Bond, 2.875%, 31/05/25 | 2,182,106    | 0.10            | USD 104,000   | United States Treasury Note/Bond, 6.500%, 15/11/26 | 134,184      | 0.01            |
| USD 1,775,000   | United States Treasury Note/Bond, 2.750%, 30/06/25 | 1,919,635    | 0.09            | USD 2,000,000   | United States Treasury Note/Bond, 1.625%, 30/11/26 | 2,070,781    | 0.10            |
| USD 1,960,000   | United States Treasury Note/Bond, 2.875%, 31/07/25 | 2,130,888    | 0.10            | USD 2,300,000   | United States Treasury Note/Bond, 1.750%, 31/12/26 | 2,396,852    | 0.11            |
| USD 5,194,000   | United States Treasury Note/Bond, 2.000%, 15/08/25 | 5,465,873    | 0.25            | USD 4,419,000   | United States Treasury Note/Bond, 2.250%, 15/02/27 | 4,723,497    | 0.22            |
| USD 82,000  | United States Treasury Note/Bond, 6.875%, 15/08/25 | 102,442      | 0.00            | USD 73,000  | United States Treasury Note/Bond, 6.625%, 15/02/27 | 95,533       | 0.00            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value  | Description  | Market Value | % of Net Assets | Nominal Value   | Description   | Market Value         | % of Net Assets |
|--|--|--------------|-----------------|---|---|----------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)  |   |                      |                 |
| Government Bonds - 98.65% (continued)  |  |              |                 | Government Bonds - 98.65% (continued)   |   |                      |                 |
| United States (continued)  |  |              |                 | United States (continued)   |   |                      |                 |
| USD 6,700,000  | United States Treasury Note/Bond, 0.625%, 31/03/27 | 6,505,508    | 0.31            | USD 2,800,000   | United States Treasury Note/Bond, 1.750%, 15/11/29                    | 2,890,563            | 0.13            |
| USD 5,222,000  | United States Treasury Note/Bond, 2.375%, 15/05/27 | 5,621,809    | 0.26            | USD 700,000   | United States Treasury Note/Bond, 6.250%, 15/05/30                    | 986,891              | 0.05            |
| USD 4,327,000  | United States Treasury Note/Bond, 2.250%, 15/08/27 | 4,627,524    | 0.22            | USD 10,150,000  | United States Treasury Note/Bond, 0.875%, 15/11/30                    | 9,653,602            | 0.45            |
| USD 292,000  | United States Treasury Note/Bond, 6.375%, 15/08/27 | 384,048      | 0.02            | USD 800,000   | United States Treasury Note/Bond, 5.375%, 15/02/31                    | 1,086,750            | 0.05            |
| USD 4,560,000  | United States Treasury Note/Bond, 2.250%, 15/11/27 | 4,877,775    | 0.23            | USD 5,100,000   | United States Treasury Note/Bond, 0.625%, perpetual                   | 4,930,266            | 0.23            |
| USD 695,000  | United States Treasury Note/Bond, 6.125%, 15/11/27 | 909,581      | 0.04            | USD 46,100,000  | United States Treasury Note/Bond - When Issued, zero coupon, 31/03/23 | 45,670,686           | 2.12            |
| USD 5,667,000  | United States Treasury Note/Bond, 2.750%, 15/02/28 | 6,244,326    | 0.29            | <b>Total United States</b>  |   | <b>673,810,355</b>   | <b>31.34</b>    |
| USD 5,800,000  | United States Treasury Note/Bond, 1.250%, 31/03/28 | 5,823,562    | 0.27            | <b>Total Government Bonds</b>   |   | <b>2,120,747,557</b> | <b>98.65</b>    |
| USD 5,928,000  | United States Treasury Note/Bond, 2.875%, 15/05/28 | 6,585,637    | 0.31            | <b>Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market</b> |   |                      |                 |
| USD 6,070,000  | United States Treasury Note/Bond, 2.875%, 15/08/28 | 6,750,030    | 0.31            |   |   | <b>2,120,747,557</b> | <b>98.65</b>    |
| USD 137,000  | United States Treasury Note/Bond, 5.500%, 15/08/28 | 177,094      | 0.01            | Other transferable securities   |   |                      |                 |
| USD 5,666,000  | United States Treasury Note/Bond, 3.125%, 15/11/28 | 6,409,662    | 0.30            | Government Bonds - 0.03%  |   |                      |                 |
| USD 774,000  | United States Treasury Note/Bond, 5.250%, 15/11/28 | 992,655      | 0.05            | Lithuania   |   |                      |                 |
| USD 5,693,000  | United States Treasury Note/Bond, 2.625%, 15/02/29 | 6,242,730    | 0.29            | EUR 150,000   | Lithuania Government International Bond, 0.750%, perpetual            | 188,354              | 0.01            |
| USD 628,000  | United States Treasury Note/Bond, 5.250%, 15/02/29 | 808,746      | 0.04            | <b>Total Lithuania</b>  |   | <b>188,354</b>       | <b>0.01</b>     |
| USD 4,665,000  | United States Treasury Note/Bond, 2.375%, 15/05/29 | 5,034,555    | 0.23            | New Zealand   |   |                      |                 |
| USD 4,034,000  | United States Treasury Note/Bond, 1.625%, 15/08/29 | 4,126,026    | 0.19            | NZD 600,000   | New Zealand Government, 0.250%, 15/05/28                              | 385,911              | 0.02            |
| USD 103,000  | United States Treasury Note/Bond, 6.125%, 15/08/29 | 141,432      | 0.01            | <b>Total New Zealand</b>  |   | <b>385,911</b>       | <b>0.02</b>     |
|  |  |              |                 | <b>Total Government Bonds</b>   |   | <b>574,265</b>       | <b>0.03</b>     |
|  |  |              |                 | <b>Total Other transferable securities</b>  |   | <b>574,265</b>       | <b>0.03</b>     |
|  |  |              |                 | <b>TOTAL INVESTMENTS</b>  |   | <b>2,121,321,822</b> | <b>98.68</b>    |

### Derivatives

Forward Foreign Exchange Contracts Hedge – (0.54)%

| Description                         | Counterparty           | Amount Bought | Amount Sold | Unrealised Gain | % of Net Assets |
|-------------------------------------|------------------------|---------------|-------------|-----------------|-----------------|
| Bought AUD / Sold CHF, due 06/07/21 | Barclays Bank PLC      | 8,300,000     | 5,755,230   | 4,431           | 0.00            |
| Bought AUD / Sold EUR, due 06/07/21 | JPMorgan Chase Bank NA |               |             |                 |                 |
| Bought CAD / Sold CHF, due 06/07/21 | London                 | 25,853,000    | 16,340,733  | 29,422          | 0.00            |
| Bought CAD / Sold EUR, due 06/07/21 | Barclays Bank PLC      | 8,646,000     | 6,435,814   | 18,816          | 0.00            |
| Bought CAD / Sold EUR, due 06/07/21 | Citibank NA            | 903,000       | 612,868     | 2,358           | 0.00            |
| Bought CAD / Sold EUR, due 06/07/21 | Royal Bank of Canada   | 27,437,000    | 18,631,419  | 59,960          | 0.00            |
| Bought CAD / Sold GBP, due 06/07/21 | Barclays Bank PLC      | 1,327,000     | 774,971     | 1,028           | 0.00            |
| Bought CHF / Sold AUD, due 06/07/21 | JPMorgan Chase Bank NA |               |             |                 |                 |
| Bought CHF / Sold AUD, due 06/07/21 | London                 | 5,775,294     | 8,300,000   | 17,277          | 0.00            |
| Bought CHF / Sold CZK, due 07/07/21 | JPMorgan Chase Bank NA |               |             |                 |                 |
| Bought CHF / Sold CZK, due 07/07/21 | London                 | 835,628       | 19,420,000  | 1,266           | 0.00            |
| Bought CHF / Sold CZK, due 04/08/21 | Barclays Bank PLC      | 835,502       | 19,420,000  | 1,931           | 0.00            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – (0.54)% (continued)

| Description                         | Counterparty                  | Amount Bought | Amount Sold | Unrealised Gain | % of Net Assets |
|-------------------------------------|-------------------------------|---------------|-------------|-----------------|-----------------|
| Bought CHF / Sold DKK, due 04/08/21 | Barclays Bank PLC             | 801,754       | 5,440,000   | 44              | 0.00            |
| Bought CHF / Sold EUR, due 06/07/21 | Citibank NA                   | 925,549       | 844,000     | 422             | 0.00            |
| Bought CHF / Sold EUR, due 06/07/21 | Westpac Banking Corporation   | 2,745,986     | 2,505,000   | 113             | 0.00            |
| Bought CHF / Sold HUF, due 06/07/21 | JPMorgan Chase Bank NA London | 625,460       | 199,092,000 | 4,119           | 0.00            |
| Bought CHF / Sold HUF, due 04/08/21 | Barclays Bank PLC             | 621,145       | 199,092,000 | 204             | 0.00            |
| Bought CHF / Sold JPY, due 04/08/21 | Westpac Banking Corporation   | 2,429,366     | 291,751,000 | 1,147           | 0.00            |
| Bought CHF / Sold NOK, due 06/07/21 | JPMorgan Chase Bank NA London | 628,538       | 5,851,000   | 102             | 0.00            |
| Bought CHF / Sold NOK, due 04/08/21 | Barclays Bank PLC             | 628,166       | 5,851,000   | 120             | 0.00            |
| Bought CHF / Sold NZD, due 06/07/21 | JPMorgan Chase Bank NA London | 713,919       | 1,089,000   | 11,488          | 0.00            |
| Bought CHF / Sold PLN, due 06/07/21 | JPMorgan Chase Bank NA London | 1,637,176     | 6,701,000   | 11,135          | 0.00            |
| Bought CHF / Sold SEK, due 06/07/21 | JPMorgan Chase Bank NA London | 763,729       | 7,061,000   | 652             | 0.00            |
| Bought CLP / Sold CHF, due 06/07/21 | Merrill Lynch International   | 21,016,000    | 26,139      | 579             | 0.00            |
| Bought CLP / Sold EUR, due 06/07/21 | Merrill Lynch International   | 257,420,000   | 292,191     | 6,969           | 0.00            |
| Bought CLP / Sold GBP, due 06/07/21 | Merrill Lynch International   | 14,955,000    | 14,519      | 479             | 0.00            |
| Bought CLP / Sold USD, due 06/07/21 | Merrill Lynch International   | 343,135,000   | 465,899     | 5,318           | 0.00            |
| Bought CNH / Sold CHF, due 06/07/21 | Barclays Bank PLC             | 150,604,000   | 21,444,699  | 107,903         | 0.01            |
| Bought CNH / Sold EUR, due 06/07/21 | JPMorgan Chase Bank NA London | 372,000       | 47,600      | 1,124           | 0.00            |
| Bought CNH / Sold EUR, due 06/07/21 | Westpac Banking Corporation   | 467,954,000   | 60,764,330  | 362,466         | 0.02            |
| Bought CNH / Sold GBP, due 06/07/21 | Merrill Lynch International   | 23,027,000    | 2,572,214   | 10,653          | 0.00            |
| Bought CNH / Sold USD, due 06/07/21 | Merrill Lynch International   | 283,588,000   | 43,865,120  | 28,175          | 0.00            |
| Bought COP / Sold CHF, due 06/07/21 | Barclays Bank PLC             | 1,938,061,000 | 473,044     | 7,108           | 0.00            |
| Bought COP / Sold EUR, due 06/07/21 | Barclays Bank PLC             | 5,406,852,000 | 1,205,541   | 17,930          | 0.00            |
| Bought COP / Sold GBP, due 06/07/21 | Barclays Bank PLC             | 399,148,000   | 76,028      | 1,843           | 0.00            |
| Bought COP / Sold USD, due 06/07/21 | Barclays Bank PLC             | 4,599,208,000 | 1,226,456   | 5,001           | 0.00            |
| Bought EUR / Sold AUD, due 06/07/21 | BNP Paribas SA                | 16,412,686    | 25,853,000  | 55,915          | 0.00            |
| Bought EUR / Sold CHF, due 06/07/21 | JPMorgan Chase Bank NA London | 37,950,111    | 41,594,132  | 5,704           | 0.00            |
| Bought EUR / Sold CHF, due 06/07/21 | Westpac Banking Corporation   | 36,717,999    | 40,237,786  | 11,930          | 0.00            |
| Bought EUR / Sold CZK, due 07/07/21 | JPMorgan Chase Bank NA London | 2,636,663     | 67,156,000  | 4,934           | 0.00            |
| Bought EUR / Sold CZK, due 04/08/21 | Barclays Bank PLC             | 2,635,125     | 67,156,000  | 5,370           | 0.00            |
| Bought EUR / Sold HUF, due 06/07/21 | JPMorgan Chase Bank NA London | 1,745,136     | 608,733,000 | 13,215          | 0.00            |
| Bought EUR / Sold HUF, due 04/08/21 | Barclays Bank PLC             | 1,733,285     | 608,733,000 | 1,119           | 0.00            |
| Bought EUR / Sold NOK, due 06/07/21 | JPMorgan Chase Bank NA London | 1,672,025     | 17,054,000  | 1,160           | 0.00            |
| Bought EUR / Sold NOK, due 04/08/21 | Barclays Bank PLC             | 1,671,025     | 17,054,000  | 864             | 0.00            |
| Bought EUR / Sold NZD, due 06/07/21 | JPMorgan Chase Bank NA London | 2,248,603     | 3,760,000   | 39,530          | 0.00            |
| Bought EUR / Sold PLN, due 06/07/21 | JPMorgan Chase Bank NA London | 5,153,029     | 23,114,000  | 39,899          | 0.00            |

## Schedule of Investments *(continued)*

as at 30 June 2021 (Expressed in US Dollar)

Derivatives *(continued)*

Forward Foreign Exchange Contracts Hedge – (0.54)% *(continued)*

| Description                         | Counterparty                     | Amount Bought | Amount Sold | Unrealised Gain | % of Net Assets |
|-------------------------------------|----------------------------------|---------------|-------------|-----------------|-----------------|
| Bought EUR / Sold RON, due 06/07/21 | JPMorgan Chase Bank NA<br>London | 1,456,570     | 7,174,000   | 20              | 0.00            |
| Bought EUR / Sold SEK, due 06/07/21 | JPMorgan Chase Bank NA<br>London | 2,410,873     | 24,425,000  | 3,182           | 0.00            |
| Bought GBP / Sold AUD, due 06/07/21 | JPMorgan Chase Bank NA<br>London | 685,121       | 1,253,000   | 5,761           | 0.00            |
| Bought GBP / Sold AUD, due 04/08/21 | Barclays Bank PLC                | 681,668       | 1,253,000   | 931             | 0.00            |
| Bought GBP / Sold CHF, due 06/07/21 | JPMorgan Chase Bank NA<br>London | 55,782        | 71,000      | 242             | 0.00            |
| Bought GBP / Sold CHF, due 06/07/21 | UBS AG                           | 11,292,000    | 14,405,046  | 13,821          | 0.00            |
| Bought GBP / Sold CHF, due 04/08/21 | Barclays Bank PLC                | 55,747        | 71,000      | 141             | 0.00            |
| Bought GBP / Sold CZK, due 07/07/21 | JPMorgan Chase Bank NA<br>London | 107,138       | 3,169,000   | 674             | 0.00            |
| Bought GBP / Sold CZK, due 04/08/21 | Barclays Bank PLC                | 107,036       | 3,169,000   | 567             | 0.00            |
| Bought GBP / Sold DKK, due 06/07/21 | JPMorgan Chase Bank NA<br>London | 94,262        | 814,000     | 397             | 0.00            |
| Bought GBP / Sold DKK, due 04/08/21 | Barclays Bank PLC                | 94,193        | 814,000     | 241             | 0.00            |
| Bought GBP / Sold EUR, due 06/07/21 | Barclays Bank PLC                | 4,750,760     | 5,496,500   | 44,152          | 0.00            |
| Bought GBP / Sold EUR, due 06/07/21 | BNP Paribas SA                   | 4,714,158     | 5,453,500   | 44,586          | 0.00            |
| Bought GBP / Sold EUR, due 06/07/21 | JPMorgan Chase Bank NA<br>London | 27,000        | 31,336      | 135             | 0.00            |
| Bought GBP / Sold EUR, due 06/07/21 | Royal Bank of Canada             | 93,942        | 109,000     | 504             | 0.00            |
| Bought GBP / Sold EUR, due 06/07/21 | UBS AG                           | 35,076,000    | 40,798,713  | 68,933          | 0.00            |
| Bought GBP / Sold EUR, due 06/07/21 | Westpac Banking<br>Corporation   | 114,414       | 133,000     | 321             | 0.00            |
| Bought GBP / Sold EUR, due 04/08/21 | JPMorgan Chase Bank NA<br>London | 4,811,665     | 5,596,000   | 6,862           | 0.00            |
| Bought GBP / Sold EUR, due 04/08/21 | Westpac Banking<br>Corporation   | 4,831,526     | 5,618,000   | 8,195           | 0.00            |
| Bought GBP / Sold HUF, due 06/07/21 | JPMorgan Chase Bank NA<br>London | 70,632        | 28,614,000  | 908             | 0.00            |
| Bought GBP / Sold HUF, due 04/08/21 | Barclays Bank PLC                | 70,093        | 28,614,000  | 205             | 0.00            |
| Bought GBP / Sold JPY, due 04/08/21 | BNP Paribas SA                   | 4,072,516     | 622,651,500 | 14,982          | 0.00            |
| Bought GBP / Sold JPY, due 04/08/21 | Goldman Sachs<br>International   | 4,064,331     | 622,651,500 | 3,673           | 0.00            |
| Bought GBP / Sold MXN, due 04/08/21 | Barclays Bank PLC                | 181,710       | 5,018,000   | 23              | 0.00            |
| Bought GBP / Sold NOK, due 06/07/21 | JPMorgan Chase Bank NA<br>London | 63,581        | 753,000     | 328             | 0.00            |
| Bought GBP / Sold NOK, due 04/08/21 | Barclays Bank PLC                | 63,501        | 753,000     | 212             | 0.00            |
| Bought GBP / Sold NZD, due 06/07/21 | Barclays Bank PLC                | 19,424        | 38,000      | 281             | 0.00            |
| Bought GBP / Sold NZD, due 06/07/21 | JPMorgan Chase Bank NA<br>London | 81,365        | 158,000     | 2,000           | 0.00            |
| Bought GBP / Sold PLN, due 06/07/21 | JPMorgan Chase Bank NA<br>London | 190,454       | 992,000     | 2,527           | 0.00            |
| Bought GBP / Sold PLN, due 04/08/21 | Merrill Lynch International      | 188,718       | 992,000     | 114             | 0.00            |
| Bought GBP / Sold RON, due 06/07/21 | JPMorgan Chase Bank NA<br>London | 66,630        | 381,000     | 304             | 0.00            |
| Bought GBP / Sold RON, due 04/08/21 | Barclays Bank PLC                | 66,441        | 381,000     | 138             | 0.00            |
| Bought GBP / Sold SEK, due 06/07/21 | JPMorgan Chase Bank NA<br>London | 89,166        | 1,049,000   | 516             | 0.00            |
| Bought GBP / Sold SEK, due 04/08/21 | Merrill Lynch International      | 88,899        | 1,049,000   | 124             | 0.00            |



## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – (0.54)% (continued)

| Description                         | Counterparty                  | Amount Bought  | Amount Sold | Unrealised Gain | % of Net Assets |
|-------------------------------------|-------------------------------|----------------|-------------|-----------------|-----------------|
| Bought IDR / Sold CHF, due 06/07/21 | Barclays Bank PLC             | 29,470,739,000 | 1,870,564   | 7,937           | 0.00            |
| Bought IDR / Sold EUR, due 06/07/21 | Barclays Bank PLC             | 82,265,298,000 | 4,764,860   | 20,519          | 0.00            |
| Bought IDR / Sold GBP, due 06/07/21 | Barclays Bank PLC             | 4,107,744,000  | 203,555     | 1,997           | 0.00            |
| Bought ILS / Sold CHF, due 06/07/21 | Barclays Bank PLC             | 3,315,000      | 936,199     | 4,434           | 0.00            |
| Bought ILS / Sold EUR, due 06/07/21 | Barclays Bank PLC             | 10,911,000     | 2,813,056   | 12,267          | 0.00            |
| Bought ILS / Sold GBP, due 06/07/21 | Barclays Bank PLC             | 467,000        | 103,579     | 230             | 0.00            |
| Bought JPY / Sold CHF, due 06/07/21 | BNP Paribas SA                | 4,078,818,000  | 33,961,622  | 5,295           | 0.00            |
| Bought JPY / Sold CHF, due 06/07/21 | UBS AG                        | 4,078,818,000  | 33,958,993  | 8,140           | 0.00            |
| Bought JPY / Sold EUR, due 06/07/21 | Barclays Bank PLC             | 12,742,733,000 | 96,777,801  | 34,216          | 0.00            |
| Bought JPY / Sold EUR, due 06/07/21 | Goldman Sachs International   | 12,742,733,000 | 96,786,621  | 23,754          | 0.00            |
| Bought JPY / Sold EUR, due 06/07/21 | JPMorgan Chase Bank NA London | 20,043,000     | 150,246     | 2,397           | 0.00            |
| Bought KRW / Sold CHF, due 06/07/21 | UBS AG                        | 6,529,575,000  | 5,276,249   | 89,263          | 0.01            |
| Bought KRW / Sold EUR, due 06/07/21 | Westpac Banking Corporation   | 20,549,823,000 | 15,158,114  | 269,725         | 0.01            |
| Bought KRW / Sold GBP, due 06/07/21 | Barclays Bank PLC             | 961,936,000    | 604,915     | 18,485          | 0.00            |
| Bought KRW / Sold USD, due 06/07/21 | JPMorgan Chase Bank NA London | 12,333,138,000 | 10,856,635  | 94,625          | 0.01            |
| Bought MXN / Sold CHF, due 06/07/21 | Barclays Bank PLC             | 32,607,000     | 1,510,898   | 2,123           | 0.00            |
| Bought MXN / Sold EUR, due 06/07/21 | Barclays Bank PLC             | 112,713,000    | 4,763,946   | 8,084           | 0.00            |
| Bought MXN / Sold USD, due 06/07/21 | Westpac Banking Corporation   | 1,643,000      | 82,160      | 318             | 0.00            |
| Bought MYR / Sold CHF, due 06/07/21 | Goldman Sachs International   | 6,913,000      | 1,525,880   | 13,951          | 0.00            |
| Bought MYR / Sold EUR, due 06/07/21 | Goldman Sachs International   | 23,982,000     | 4,830,211   | 47,066          | 0.00            |
| Bought MYR / Sold GBP, due 06/07/21 | Goldman Sachs International   | 1,070,000      | 184,102     | 3,363           | 0.00            |
| Bought MYR / Sold USD, due 06/07/21 | Goldman Sachs International   | 15,171,000     | 3,646,437   | 7,276           | 0.00            |
| Bought NZD / Sold CHF, due 06/07/21 | Barclays Bank PLC             | 1,089,000      | 701,907     | 1,509           | 0.00            |
| Bought NZD / Sold EUR, due 06/07/21 | Barclays Bank PLC             | 3,760,000      | 2,210,743   | 5,373           | 0.00            |
| Bought NZD / Sold GBP, due 06/07/21 | Merrill Lynch International   | 196,000        | 99,040      | 136             | 0.00            |
| Bought PEN / Sold CHF, due 06/07/21 | JPMorgan Chase Bank NA London | 145,000        | 33,406      | 1,700           | 0.00            |
| Bought PEN / Sold EUR, due 06/07/21 | JPMorgan Chase Bank NA London | 1,946,000      | 409,082     | 22,719          | 0.00            |
| Bought PEN / Sold GBP, due 06/07/21 | JPMorgan Chase Bank NA London | 83,000         | 14,917      | 1,055           | 0.00            |
| Bought PEN / Sold USD, due 06/07/21 | JPMorgan Chase Bank NA London | 1,865,000      | 469,100     | 17,651          | 0.00            |
| Bought PLN / Sold CHF, due 06/07/21 | Merrill Lynch International   | 6,701,000      | 1,625,174   | 1,850           | 0.00            |
| Bought PLN / Sold EUR, due 06/07/21 | Merrill Lynch International   | 23,114,000     | 5,113,966   | 6,430           | 0.00            |
| Bought RON / Sold CHF, due 06/07/21 | Barclays Bank PLC             | 2,582,000      | 574,628     | 13              | 0.00            |
| Bought RON / Sold EUR, due 06/07/21 | Barclays Bank PLC             | 7,174,000      | 1,455,856   | 828             | 0.00            |
| Bought RUB / Sold CHF, due 06/07/21 | Barclays Bank PLC             | 94,327,000     | 1,191,750   | 1,078           | 0.00            |
| Bought RUB / Sold EUR, due 06/07/21 | Barclays Bank PLC             | 255,354,000    | 2,941,188   | 5,286           | 0.00            |
| Bought RUB / Sold GBP, due 06/07/21 | Barclays Bank PLC             | 15,225,000     | 150,030     | 1,035           | 0.00            |
| Bought SEK / Sold CHF, due 06/07/21 | Merrill Lynch International   | 7,061,000      | 762,673     | 490             | 0.00            |
| Bought SEK / Sold EUR, due 06/07/21 | Merrill Lynch International   | 24,425,000     | 2,406,884   | 1,549           | 0.00            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – (0.54)% (continued)

| Description                         | Counterparty                  | Amount Bought | Amount Sold | Unrealised Gain | % of Net Assets |
|-------------------------------------|-------------------------------|---------------|-------------|-----------------|-----------------|
| Bought SGD / Sold CHF, due 06/07/21 | Barclays Bank PLC             | 1,125,000     | 770,540     | 3,230           | 0.00            |
| Bought SGD / Sold EUR, due 06/07/21 | Barclays Bank PLC             | 4,509,000     | 2,817,593   | 12,717          | 0.00            |
| Bought SGD / Sold GBP, due 06/07/21 | Barclays Bank PLC             | 192,000       | 103,201     | 266             | 0.00            |
| Bought THB / Sold CHF, due 06/07/21 | HSBC Bank PLC                 | 39,752,000    | 1,145,162   | 1,291           | 0.00            |
| Bought THB / Sold EUR, due 06/07/21 | HSBC Bank PLC                 | 112,454,000   | 2,955,349   | 3,650           | 0.00            |
| Bought THB / Sold GBP, due 06/07/21 | HSBC Bank PLC                 | 5,219,000     | 117,198     | 935             | 0.00            |
| Bought USD / Sold AUD, due 06/07/21 | Westpac Banking Corporation   | 12,644,785    | 16,312,000  | 398,268         | 0.03            |
| Bought USD / Sold AUD, due 04/08/21 | Barclays Bank PLC             | 2,349,587     | 3,120,000   | 6,863           | 0.00            |
| Bought USD / Sold AUD, due 04/08/21 | Goldman Sachs International   | 9,259,611     | 12,305,000  | 20,121          | 0.00            |
| Bought USD / Sold CAD, due 06/07/21 | JPMorgan Chase Bank NA London | 14,267,334    | 17,254,000  | 333,780         | 0.02            |
| Bought USD / Sold CAD, due 04/08/21 | Barclays Bank PLC             | 13,187,605    | 16,318,000  | 10,078          | 0.00            |
| Bought USD / Sold CHF, due 06/07/21 | BNP Paribas SA                | 36,591,333    | 33,665,307  | 166,761         | 0.01            |
| Bought USD / Sold CHF, due 06/07/21 | JPMorgan Chase Bank NA London | 37,401,682    | 34,395,686  | 186,866         | 0.01            |
| Bought USD / Sold CHF, due 06/07/21 | Westpac Banking Corporation   | 36,859,984    | 33,902,355  | 178,934         | 0.01            |
| Bought USD / Sold CHF, due 04/08/21 | Barclays Bank PLC             | 1,053,252     | 969,000     | 4,032           | 0.00            |
| Bought USD / Sold CLP, due 06/07/21 | Goldman Sachs International   | 473,898       | 343,135,000 | 2,679           | 0.00            |
| Bought USD / Sold CNH, due 06/07/21 | JPMorgan Chase Bank NA London | 46,059,329    | 294,075,000 | 542,872         | 0.03            |
| Bought USD / Sold CZK, due 07/07/21 | JPMorgan Chase Bank NA London | 2,020,948     | 42,179,000  | 59,956          | 0.00            |
| Bought USD / Sold CZK, due 04/08/21 | Barclays Bank PLC             | 1,971,945     | 42,179,000  | 11,252          | 0.00            |
| Bought USD / Sold DKK, due 06/07/21 | JPMorgan Chase Bank NA London | 1,686,499     | 10,279,000  | 47,129          | 0.00            |
| Bought USD / Sold DKK, due 04/08/21 | Barclays Bank PLC             | 1,646,597     | 10,279,000  | 6,333           | 0.00            |
| Bought USD / Sold EUR, due 06/07/21 | Barclays Bank PLC             | 86,194,345    | 70,622,500  | 2,435,817       | 0.12            |
| Bought USD / Sold EUR, due 06/07/21 | JPMorgan Chase Bank NA London | 114,333,999   | 96,041,348  | 428,630         | 0.02            |
| Bought USD / Sold EUR, due 06/07/21 | Merrill Lynch International   | 2,349,617     | 1,924,000   | 67,746          | 0.00            |
| Bought USD / Sold EUR, due 06/07/21 | Royal Bank of Canada          | 199,571,804   | 165,842,357 | 2,882,198       | 0.14            |
| Bought USD / Sold EUR, due 06/07/21 | Westpac Banking Corporation   | 114,407,447   | 96,098,949  | 433,763         | 0.02            |
| Bought USD / Sold EUR, due 04/08/21 | JPMorgan Chase Bank NA London | 81,570,149    | 68,483,500  | 300,299         | 0.01            |
| Bought USD / Sold EUR, due 04/08/21 | Westpac Banking Corporation   | 82,323,573    | 69,113,275  | 306,364         | 0.01            |
| Bought USD / Sold GBP, due 06/07/21 | BNP Paribas SA                | 5,575,668     | 4,022,698   | 18,443          | 0.00            |
| Bought USD / Sold GBP, due 06/07/21 | Goldman Sachs International   | 30,667,922    | 21,726,000  | 654,163         | 0.04            |
| Bought USD / Sold GBP, due 06/07/21 | JPMorgan Chase Bank NA London | 5,575,666     | 4,023,166   | 17,793          | 0.00            |
| Bought USD / Sold GBP, due 06/07/21 | Westpac Banking Corporation   | 5,575,666     | 4,023,219   | 17,721          | 0.00            |
| Bought USD / Sold GBP, due 04/08/21 | BNP Paribas SA                | 23,157,022    | 16,706,000  | 76,435          | 0.01            |
| Bought USD / Sold GBP, due 04/08/21 | UBS AG                        | 5,870,785     | 4,240,000   | 12,908          | 0.00            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – (0.54)% (continued)

| Description   | Counterparty  | Amount Bought | Amount Sold    | Unrealised Gain | % of Net Assets |
|---|---|---------------|----------------|-----------------|-----------------|
| Bought USD / Sold HUF, due 06/07/21                               | JPMorgan Chase Bank NA London                           | 1,328,616     | 379,692,000    | 45,878          | 0.00            |
| Bought USD / Sold HUF, due 04/08/21                               | Barclays Bank PLC Westpac Banking Corporation           | 1,287,330     | 379,692,000    | 5,054           | 0.00            |
| Bought USD / Sold IDR, due 06/07/21                               | Barclays Bank PLC                                       | 3,721,597     | 53,609,593,000 | 25,563          | 0.00            |
| Bought USD / Sold IDR, due 04/08/21                               | JPMorgan Chase Bank NA London                           | 3,696,958     | 53,609,593,000 | 9,270           | 0.00            |
| Bought USD / Sold ILS, due 06/07/21                               | Barclays Bank PLC                                       | 1,908,426     | 6,198,000      | 6,274           | 0.00            |
| Bought USD / Sold JPY, due 06/07/21                               | Barclays Bank PLC                                       | 597,326       | 65,456,000     | 7,562           | 0.00            |
| Bought USD / Sold JPY, due 06/07/21                               | HSBC Bank PLC   | 594,335       | 65,134,000     | 7,473           | 0.00            |
| Bought USD / Sold JPY, due 06/07/21                               | Merrill Lynch International Westpac Banking Corporation | 72,176,369    | 7,869,822,500  | 1,268,652       | 0.07            |
| Bought USD / Sold JPY, due 06/07/21                               | Corporation   | 72,459,567    | 7,901,280,500  | 1,268,412       | 0.06            |
| Bought USD / Sold JPY, due 04/08/21                               | BNP Paribas SA  | 68,941,824    | 7,619,609,000  | 271,845         | 0.01            |
| Bought USD / Sold JPY, due 04/08/21                               | Goldman Sachs International                             | 68,943,946    | 7,619,609,000  | 273,967         | 0.01            |
| Bought USD / Sold KRW, due 06/07/21                               | BNP Paribas SA  | 11,229,340    | 12,636,264,000 | 8,917           | 0.00            |
| Bought USD / Sold MXN, due 04/08/21                               | Barclays Bank PLC                                       | 3,216,549     | 64,166,000     | 6,671           | 0.00            |
| Bought USD / Sold MYR, due 06/07/21                               | Barclays Bank PLC                                       | 3,661,839     | 15,171,000     | 8,126           | 0.00            |
| Bought USD / Sold NOK, due 06/07/21                               | JPMorgan Chase Bank NA London                           | 1,209,103     | 10,104,000     | 34,905          | 0.00            |
| Bought USD / Sold NOK, due 04/08/21                               | Barclays Bank PLC                                       | 1,179,428     | 10,104,000     | 5,060           | 0.00            |
| Bought USD / Sold NZD, due 06/07/21                               | Barclays Bank PLC                                       | 91,252        | 126,000        | 3,209           | 0.00            |
| Bought USD / Sold NZD, due 06/07/21                               | JPMorgan Chase Bank NA London                           | 1,609,445     | 2,205,000      | 68,689          | 0.00            |
| Bought USD / Sold NZD, due 04/08/21                               | Barclays Bank PLC                                       | 1,631,496     | 2,331,000      | 2,815           | 0.00            |
| Bought USD / Sold PEN, due 06/07/21                               | JPMorgan Chase Bank NA London                           | 495,286       | 1,865,000      | 8,536           | 0.00            |
| Bought USD / Sold PLN, due 06/07/21                               | JPMorgan Chase Bank NA London                           | 3,545,030     | 13,027,000     | 123,084         | 0.01            |
| Bought USD / Sold PLN, due 04/08/21                               | Merrill Lynch International                             | 3,346,410     | 12,707,000     | 8,084           | 0.00            |
| Bought USD / Sold RON, due 06/07/21                               | JPMorgan Chase Bank NA London                           | 1,089,455     | 4,397,000      | 30,670          | 0.00            |
| Bought USD / Sold RON, due 04/08/21                               | Barclays Bank PLC                                       | 1,061,402     | 4,397,000      | 3,646           | 0.00            |
| Bought USD / Sold RUB, due 04/08/21                               | Barclays Bank PLC                                       | 2,253,126     | 164,512,000    | 12,108          | 0.00            |
| Bought USD / Sold SEK, due 06/07/21                               | JPMorgan Chase Bank NA London                           | 1,606,563     | 13,339,000     | 46,776          | 0.00            |
| Bought USD / Sold SEK, due 04/08/21                               | Merrill Lynch International                             | 1,564,814     | 13,339,000     | 4,609           | 0.00            |
| Bought USD / Sold SGD, due 06/07/21                               | JPMorgan Chase Bank NA London                           | 1,910,469     | 2,528,000      | 29,808          | 0.00            |
| Bought USD / Sold SGD, due 04/08/21                               | Barclays Bank PLC                                       | 1,880,643     | 2,528,000      | 120             | 0.00            |
| Bought USD / Sold THB, due 06/07/21                               | HSBC Bank PLC   | 2,279,912     | 71,628,000     | 45,029          | 0.00            |
| Bought USD / Sold THB, due 04/08/21                               | HSBC Bank PLC   | 2,244,970     | 71,628,000     | 10,284          | 0.00            |
| Total Unrealised Gain on Forward Foreign Exchange Contracts Hedge |   |               |                | 15,172,779      | 0.70            |

| Description                         | Counterparty      | Amount Bought | Amount Sold | Unrealised Loss | % of Net Assets |
|-------------------------------------|-------------------|---------------|-------------|-----------------|-----------------|
| Bought AUD / Sold GBP, due 06/07/21 | Barclays Bank PLC | 1,253,000     | 681,650     | (965)           | (0.00)          |
| Bought AUD / Sold USD, due 06/07/21 | Barclays Bank PLC | 3,120,000     | 2,349,407   | (7,013)         | (0.00)          |
| Bought AUD / Sold USD, due 06/07/21 | Citibank NA       | 498,000       | 385,951     | (12,069)        | (0.00)          |

## Schedule of Investments *(continued)*

as at 30 June 2021 (Expressed in US Dollar)

Derivatives *(continued)*

Forward Foreign Exchange Contracts Hedge – (0.54)% *(continued)*

| Description                         | Counterparty                  | Amount Bought | Amount Sold    | Unrealised Loss | % of Net Assets |
|-------------------------------------|-------------------------------|---------------|----------------|-----------------|-----------------|
| Bought AUD / Sold USD, due 06/07/21 | Goldman Sachs International   | 12,305,000    | 9,258,528      | (20,336)        | (0.00)          |
| Bought AUD / Sold USD, due 06/07/21 | Westpac Banking Corporation   | 389,000       | 301,533        | (9,484)         | (0.00)          |
| Bought CAD / Sold USD, due 06/07/21 | Barclays Bank PLC             | 16,318,000    | 13,187,861     | (10,179)        | (0.00)          |
| Bought CAD / Sold USD, due 06/07/21 | HSBC Bank PLC                 | 516,000       | 427,718        | (11,019)        | (0.00)          |
| Bought CAD / Sold USD, due 06/07/21 | Westpac Banking Corporation   | 420,000       | 348,227        | (9,054)         | (0.00)          |
| Bought CHF / Sold AUD, due 04/08/21 | Barclays Bank PLC             | 5,751,014     | 8,300,000      | (5,123)         | (0.00)          |
| Bought CHF / Sold AUD, due 04/08/21 | Westpac Banking Corporation   | 204,654       | 296,000        | (661)           | (0.00)          |
| Bought CHF / Sold CAD, due 06/07/21 | JPMorgan Chase Bank NA London | 6,419,102     | 8,646,000      | (36,899)        | (0.00)          |
| Bought CHF / Sold CAD, due 04/08/21 | Barclays Bank PLC             | 6,430,272     | 8,646,000      | (19,425)        | (0.00)          |
| Bought CHF / Sold CAD, due 04/08/21 | Westpac Banking Corporation   | 232,384       | 313,000        | (1,140)         | (0.00)          |
| Bought CHF / Sold CLP, due 06/07/21 | Goldman Sachs International   | 25,981        | 21,016,000     | (750)           | (0.00)          |
| Bought CHF / Sold CLP, due 04/08/21 | Merrill Lynch International   | 26,104        | 21,016,000     | (572)           | (0.00)          |
| Bought CHF / Sold CNH, due 06/07/21 | JPMorgan Chase Bank NA London | 20,489,139    | 145,729,000    | (387,238)       | (0.02)          |
| Bought CHF / Sold CNH, due 06/07/21 | Westpac Banking Corporation   | 684,684       | 4,875,000      | (13,743)        | (0.00)          |
| Bought CHF / Sold CNH, due 04/08/21 | Barclays Bank PLC             | 21,382,284    | 150,604,000    | (109,217)       | (0.01)          |
| Bought CHF / Sold CNH, due 04/08/21 | Westpac Banking Corporation   | 769,800       | 5,423,000      | (4,085)         | (0.00)          |
| Bought CHF / Sold COP, due 06/07/21 | Merrill Lynch International   | 460,019       | 1,938,061,000  | (21,200)        | (0.00)          |
| Bought CHF / Sold COP, due 04/08/21 | Barclays Bank PLC             | 471,777       | 1,938,061,000  | (7,359)         | (0.00)          |
| Bought CHF / Sold DKK, due 06/07/21 | JPMorgan Chase Bank NA London | 801,488       | 5,440,000      | (432)           | (0.00)          |
| Bought CHF / Sold EUR, due 06/07/21 | Barclays Bank PLC             | 39,709,962    | 36,274,115     | (56,568)        | (0.00)          |
| Bought CHF / Sold EUR, due 06/07/21 | BNP Paribas SA                | 38,360,018    | 35,043,501     | (57,643)        | (0.00)          |
| Bought CHF / Sold EUR, due 04/08/21 | JPMorgan Chase Bank NA London | 40,415,244    | 36,880,001     | (4,667)         | (0.00)          |
| Bought CHF / Sold EUR, due 04/08/21 | Westpac Banking Corporation   | 43,104,108    | 39,339,999     | (12,497)        | (0.00)          |
| Bought CHF / Sold GBP, due 06/07/21 | Barclays Bank PLC             | 71,000        | 55,710         | (143)           | (0.00)          |
| Bought CHF / Sold GBP, due 06/07/21 | Citibank NA                   | 190,865       | 150,000        | (711)           | (0.00)          |
| Bought CHF / Sold GBP, due 06/07/21 | Westpac Banking Corporation   | 14,170,976    | 11,142,000     | (59,855)        | (0.00)          |
| Bought CHF / Sold GBP, due 04/08/21 | UBS AG                        | 14,394,793    | 11,292,000     | (14,250)        | (0.00)          |
| Bought CHF / Sold GBP, due 04/08/21 | Westpac Banking Corporation   | 515,431       | 405,000        | (1,436)         | (0.00)          |
| Bought CHF / Sold IDR, due 06/07/21 | Westpac Banking Corporation   | 1,837,854     | 29,470,739,000 | (43,328)        | (0.00)          |
| Bought CHF / Sold IDR, due 04/08/21 | Barclays Bank PLC             | 1,861,114     | 29,470,739,000 | (12,039)        | (0.00)          |
| Bought CHF / Sold ILS, due 06/07/21 | JPMorgan Chase Bank NA London | 916,694       | 3,315,000      | (25,538)        | (0.00)          |
| Bought CHF / Sold ILS, due 04/08/21 | Barclays Bank PLC             | 935,616       | 3,315,000      | (4,552)         | (0.00)          |
| Bought CHF / Sold JPY, due 06/07/21 | Merrill Lynch International   | 32,381,272    | 3,937,935,000  | (445,807)       | (0.02)          |
| Bought CHF / Sold JPY, due 06/07/21 | UBS AG                        | 32,378,449    | 3,937,935,000  | (448,860)       | (0.02)          |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – (0.54)% (continued)

| Description                         | Counterparty                  | Amount Bought | Amount Sold   | Unrealised Loss | % of Net Assets |
|-------------------------------------|-------------------------------|---------------|---------------|-----------------|-----------------|
| Bought CHF / Sold JPY, due 06/07/21 | Westpac Banking Corporation   | 2,311,714     | 281,766,000   | (37,547)        | (0.00)          |
| Bought CHF / Sold JPY, due 04/08/21 | BNP Paribas SA                | 33,943,591    | 4,078,818,000 | (5,742)         | (0.00)          |
| Bought CHF / Sold JPY, due 04/08/21 | UBS AG                        | 33,940,568    | 4,078,818,000 | (9,015)         | (0.00)          |
| Bought CHF / Sold KRW, due 06/07/21 | BNP Paribas SA                | 4,737,623     | 5,946,752,000 | (154,517)       | (0.01)          |
| Bought CHF / Sold KRW, due 06/07/21 | UBS AG                        | 471,084       | 582,823,000   | (7,825)         | (0.00)          |
| Bought CHF / Sold KRW, due 04/08/21 | UBS AG                        | 5,271,564     | 6,529,575,000 | (89,098)        | (0.01)          |
| Bought CHF / Sold MXN, due 06/07/21 | JPMorgan Chase Bank NA London | 1,466,699     | 32,607,000    | (49,944)        | (0.00)          |
| Bought CHF / Sold MXN, due 04/08/21 | Barclays Bank PLC             | 1,504,164     | 32,607,000    | (2,463)         | (0.00)          |
| Bought CHF / Sold MYR, due 06/07/21 | Barclays Bank PLC             | 1,498,429     | 6,913,000     | (43,653)        | (0.00)          |
| Bought CHF / Sold MYR, due 04/08/21 | Goldman Sachs International   | 1,522,855     | 6,913,000     | (13,919)        | (0.00)          |
| Bought CHF / Sold NZD, due 04/08/21 | Barclays Bank PLC             | 701,248       | 1,089,000     | (1,588)         | (0.00)          |
| Bought CHF / Sold PEN, due 06/07/21 | JPMorgan Chase Bank NA London | 34,470        | 145,000       | (549)           | (0.00)          |
| Bought CHF / Sold PEN, due 04/08/21 | JPMorgan Chase Bank NA London | 33,395        | 145,000       | (1,784)         | (0.00)          |
| Bought CHF / Sold PLN, due 04/08/21 | Merrill Lynch International   | 1,624,034     | 6,701,000     | (1,974)         | (0.00)          |
| Bought CHF / Sold RON, due 06/07/21 | JPMorgan Chase Bank NA London | 574,378       | 2,582,000     | (283)           | (0.00)          |
| Bought CHF / Sold RON, due 04/08/21 | Barclays Bank PLC             | 573,525       | 2,582,000     | (129)           | (0.00)          |
| Bought CHF / Sold RUB, due 06/07/21 | UBS AG                        | 1,138,754     | 94,327,000    | (58,417)        | (0.00)          |
| Bought CHF / Sold RUB, due 04/08/21 | Barclays Bank PLC             | 1,185,699     | 94,327,000    | (1,083)         | (0.00)          |
| Bought CHF / Sold SEK, due 04/08/21 | Merrill Lynch International   | 762,285       | 7,061,000     | (502)           | (0.00)          |
| Bought CHF / Sold SGD, due 06/07/21 | JPMorgan Chase Bank NA London | 763,397       | 1,125,000     | (10,958)        | (0.00)          |
| Bought CHF / Sold SGD, due 04/08/21 | Barclays Bank PLC             | 769,831       | 1,125,000     | (3,299)         | (0.00)          |
| Bought CHF / Sold THB, due 06/07/21 | HSBC Bank PLC                 | 1,135,447     | 39,752,000    | (11,802)        | (0.00)          |
| Bought CHF / Sold THB, due 04/08/21 | HSBC Bank PLC                 | 1,142,791     | 39,752,000    | (2,803)         | (0.00)          |
| Bought CHF / Sold USD, due 06/07/21 | Barclays Bank PLC             | 32,666,667    | 36,379,152    | (1,035,070)     | (0.05)          |
| Bought CHF / Sold USD, due 06/07/21 | BNP Paribas SA                | 31,692,614    | 35,326,668    | (1,036,474)     | (0.05)          |
| Bought CHF / Sold USD, due 06/07/21 | Goldman Sachs International   | 31,694,555    | 35,326,666    | (1,034,372)     | (0.05)          |
| Bought CHF / Sold USD, due 06/07/21 | Westpac Banking Corporation   | 3,405,154     | 3,794,000     | (109,755)       | (0.00)          |
| Bought CHF / Sold USD, due 04/08/21 | BNP Paribas SA                | 33,639,839    | 36,591,333    | (166,561)       | (0.01)          |
| Bought CHF / Sold USD, due 04/08/21 | JPMorgan Chase Bank NA London | 33,865,413    | 36,835,334    | (166,314)       | (0.01)          |
| Bought CHF / Sold USD, due 04/08/21 | Westpac Banking Corporation   | 37,428,372    | 40,714,333    | (187,389)       | (0.01)          |
| Bought CNH / Sold USD, due 06/07/21 | Westpac Banking Corporation   | 10,487,000    | 1,640,828     | (17,667)        | (0.00)          |
| Bought CZK / Sold CHF, due 07/07/21 | Barclays Bank PLC             | 19,420,000    | 836,339       | (2,034)         | (0.00)          |
| Bought CZK / Sold EUR, due 07/07/21 | Barclays Bank PLC             | 67,156,000    | 2,637,318     | (5,710)         | (0.00)          |
| Bought CZK / Sold GBP, due 07/07/21 | Barclays Bank PLC             | 3,169,000     | 107,071       | (582)           | (0.00)          |
| Bought CZK / Sold USD, due 07/07/21 | Barclays Bank PLC             | 42,179,000    | 1,972,410     | (11,418)        | (0.00)          |
| Bought DKK / Sold CHF, due 06/07/21 | Barclays Bank PLC             | 5,440,000     | 801,972       | (92)            | (0.00)          |
| Bought DKK / Sold EUR, due 06/07/21 | Barclays Bank PLC             | 15,784,000    | 2,122,594     | (56)            | (0.00)          |
| Bought DKK / Sold GBP, due 06/07/21 | Barclays Bank PLC             | 814,000       | 94,151        | (245)           | (0.00)          |
| Bought DKK / Sold USD, due 06/07/21 | Barclays Bank PLC             | 10,279,000    | 1,645,762     | (6,392)         | (0.00)          |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – (0.54)% (continued)

| Description                         | Counterparty  | Amount Bought | Amount Sold    | Unrealised Loss | % of Net Assets |
|-------------------------------------|---|---------------|----------------|-----------------|-----------------|
| Bought EUR / Sold AUD, due 04/08/21 | JPMorgan Chase Bank NA<br>London                    | 16,333,300    | 25,853,000     | (29,474)        | (0.00)          |
| Bought EUR / Sold CAD, due 06/07/21 | Goldman Sachs<br>International                      | 19,193,572    | 28,340,000     | (122,467)       | (0.01)          |
| Bought EUR / Sold CAD, due 04/08/21 | Royal Bank of Canada                                | 18,620,191    | 27,437,000     | (59,914)        | (0.00)          |
| Bought EUR / Sold CHF, due 04/08/21 | Barclays Bank PLC<br>Goldman Sachs<br>International | 1,230,771     | 1,349,000      | (115)           | (0.00)          |
| Bought EUR / Sold CLP, due 06/07/21 | International                                       | 290,742       | 257,420,000    | (8,686)         | (0.00)          |
| Bought EUR / Sold CLP, due 04/08/21 | Merrill Lynch International                         | 291,826       | 257,420,000    | (6,910)         | (0.00)          |
| Bought EUR / Sold CNH, due 06/07/21 | HSBC Bank PLC<br>Westpac Banking<br>Corporation     | 60,036,407    | 468,326,000    | (1,283,362)     | (0.06)          |
| Bought EUR / Sold CNH, due 04/08/21 | Corporation   | 60,605,990    | 467,954,000    | (356,683)       | (0.02)          |
| Bought EUR / Sold COP, due 06/07/21 | Merrill Lynch International                         | 1,170,669     | 5,406,852,000  | (59,289)        | (0.00)          |
| Bought EUR / Sold COP, due 04/08/21 | Barclays Bank PLC                                   | 1,202,658     | 5,406,852,000  | (18,465)        | (0.00)          |
| Bought EUR / Sold DKK, due 06/07/21 | JPMorgan Chase Bank NA<br>London                    | 2,122,233     | 15,784,000     | (371)           | (0.00)          |
| Bought EUR / Sold DKK, due 04/08/21 | Barclays Bank PLC                                   | 2,122,406     | 15,784,000     | (47)            | (0.00)          |
| Bought EUR / Sold GBP, due 06/07/21 | JPMorgan Chase Bank NA<br>London                    | 5,596,000     | 4,809,202      | (6,881)         | (0.00)          |
| Bought EUR / Sold GBP, due 06/07/21 | UBS AG<br>Westpac Banking<br>Corporation            | 40,602,015    | 35,103,000     | (339,517)       | (0.02)          |
| Bought EUR / Sold GBP, due 06/07/21 | Corporation   | 5,596,000     | 4,810,098      | (8,118)         | (0.00)          |
| Bought EUR / Sold GBP, due 04/08/21 | UBS AG<br>Westpac Banking<br>Corporation            | 40,777,986    | 35,076,000     | (68,592)        | (0.01)          |
| Bought EUR / Sold IDR, due 06/07/21 | Corporation   | 4,680,866     | 82,265,298,000 | (120,135)       | (0.01)          |
| Bought EUR / Sold IDR, due 04/08/21 | Barclays Bank PLC                                   | 4,743,430     | 82,265,298,000 | (29,792)        | (0.00)          |
| Bought EUR / Sold ILS, due 06/07/21 | JPMorgan Chase Bank NA<br>London                    | 2,752,802     | 10,911,000     | (83,729)        | (0.01)          |
| Bought EUR / Sold ILS, due 04/08/21 | Barclays Bank PLC                                   | 2,811,914     | 10,911,000     | (12,490)        | (0.00)          |
| Bought EUR / Sold JPY, due 06/07/21 | Barclays Bank PLC                                   | 16,651        | 2,222,000      | (273)           | (0.00)          |
| Bought EUR / Sold JPY, due 06/07/21 | BNP Paribas SA<br>JPMorgan Chase Bank NA<br>London  | 454,101       | 60,783,000     | (9,094)         | (0.00)          |
| Bought EUR / Sold JPY, due 06/07/21 | London  | 95,143,468    | 12,678,723,500 | (1,395,808)     | (0.06)          |
| Bought EUR / Sold JPY, due 06/07/21 | Westpac Banking<br>Corporation                      | 95,788,168    | 12,763,780,500 | (1,397,562)     | (0.06)          |
| Bought EUR / Sold JPY, due 04/08/21 | Corporation   | 96,744,663    | 12,742,733,000 | (33,389)        | (0.00)          |
| Bought EUR / Sold JPY, due 04/08/21 | Barclays Bank PLC<br>Goldman Sachs<br>International | 96,753,038    | 12,742,733,000 | (23,451)        | (0.00)          |
| Bought EUR / Sold JPY, due 04/08/21 | International                                       | 20,748        | 2,748,000      | (144)           | (0.00)          |
| Bought EUR / Sold KRW, due 06/07/21 | JPMorgan Chase Bank NA<br>London                    | 14,936,863    | 20,549,823,000 | (532,129)       | (0.03)          |
| Bought EUR / Sold KRW, due 04/08/21 | Barclays Bank PLC<br>Westpac Banking<br>Corporation | 15,148,895    | 20,549,823,000 | (267,211)       | (0.01)          |
| Bought EUR / Sold MXN, due 06/07/21 | Corporation   | 4,626,873     | 112,713,000    | (170,653)       | (0.01)          |
| Bought EUR / Sold MXN, due 04/08/21 | JPMorgan Chase Bank NA<br>London                    | 4,743,102     | 112,713,000    | (9,748)         | (0.00)          |
| Bought EUR / Sold MYR, due 06/07/21 | Barclays Bank PLC                                   | 4,742,337     | 23,982,000     | (151,285)       | (0.01)          |
| Bought EUR / Sold MYR, due 04/08/21 | Barclays Bank PLC<br>Goldman Sachs<br>International | 4,822,442     | 23,982,000     | (45,783)        | (0.00)          |
| Bought EUR / Sold NZD, due 04/08/21 | International                                       | 2,209,242     | 3,760,000      | (5,406)         | (0.00)          |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – (0.54)% (continued)

| Description                         | Counterparty                     | Amount Bought | Amount Sold   | Unrealised Loss | % of Net Assets |
|-------------------------------------|----------------------------------|---------------|---------------|-----------------|-----------------|
| Bought EUR / Sold PEN, due 06/07/21 | JPMorgan Chase Bank NA<br>London | 422,456       | 1,946,000     | (6,857)         | (0.00)          |
| Bought EUR / Sold PEN, due 04/08/21 | JPMorgan Chase Bank NA<br>London | 409,023       | 1,946,000     | (23,840)        | (0.00)          |
| Bought EUR / Sold PLN, due 04/08/21 | Merrill Lynch International      | 5,111,376     | 23,114,000    | (6,700)         | (0.00)          |
| Bought EUR / Sold RON, due 04/08/21 | Barclays Bank PLC                | 1,453,444     | 7,174,000     | (987)           | (0.00)          |
| Bought EUR / Sold RUB, due 06/07/21 | UBS AG                           | 2,814,361     | 255,354,000   | (155,704)       | (0.01)          |
| Bought EUR / Sold RUB, due 04/08/21 | Barclays Bank PLC                | 2,927,264     | 255,354,000   | (4,683)         | (0.00)          |
| Bought EUR / Sold SEK, due 04/08/21 | Merrill Lynch International      | 2,406,114     | 24,425,000    | (1,534)         | (0.00)          |
| Bought EUR / Sold SGD, due 06/07/21 | JPMorgan Chase Bank NA<br>London | 2,791,863     | 4,509,000     | (43,233)        | (0.00)          |
| Bought EUR / Sold SGD, due 04/08/21 | Barclays Bank PLC                | 2,815,324     | 4,509,000     | (13,180)        | (0.00)          |
| Bought EUR / Sold THB, due 06/07/21 | HSBC Bank PLC                    | 2,931,543     | 112,454,000   | (31,884)        | (0.00)          |
| Bought EUR / Sold THB, due 04/08/21 | HSBC Bank PLC                    | 2,950,542     | 112,454,000   | (6,967)         | (0.00)          |
| Bought EUR / Sold USD, due 06/07/21 | Barclays Bank PLC                | 93,233,496    | 113,792,999   | (3,217,752)     | (0.16)          |
| Bought EUR / Sold USD, due 06/07/21 | JPMorgan Chase Bank NA<br>London | 68,483,500    | 81,522,759    | (301,092)       | (0.01)          |
| Bought EUR / Sold USD, due 06/07/21 | Merrill Lynch International      | 93,203,899    | 113,763,002   | (3,222,857)     | (0.16)          |
| Bought EUR / Sold USD, due 06/07/21 | Royal Bank of Canada             | 93,177,789    | 113,762,999   | (3,253,820)     | (0.16)          |
| Bought EUR / Sold USD, due 06/07/21 | Westpac Banking<br>Corporation   | 75,315,493    | 89,877,984    | (553,552)       | (0.02)          |
| Bought EUR / Sold USD, due 04/08/21 | JPMorgan Chase Bank NA<br>London | 95,876,998    | 114,198,877   | (420,971)       | (0.02)          |
| Bought EUR / Sold USD, due 04/08/21 | Royal Bank of Canada             | 95,752,121    | 114,065,002   | (435,288)       | (0.02)          |
| Bought EUR / Sold USD, due 04/08/21 | Westpac Banking<br>Corporation   | 95,761,042    | 114,064,999   | (424,699)       | (0.02)          |
| Bought GBP / Sold CAD, due 06/07/21 | JPMorgan Chase Bank NA<br>London | 774,192       | 1,327,000     | (2,105)         | (0.00)          |
| Bought GBP / Sold CAD, due 04/08/21 | Barclays Bank PLC                | 774,882       | 1,327,000     | (1,055)         | (0.00)          |
| Bought GBP / Sold CLP, due 06/07/21 | Goldman Sachs<br>International   | 14,582        | 14,955,000    | (393)           | (0.00)          |
| Bought GBP / Sold CLP, due 04/08/21 | Merrill Lynch International      | 14,505        | 14,955,000    | (481)           | (0.00)          |
| Bought GBP / Sold CNH, due 06/07/21 | JPMorgan Chase Bank NA<br>London | 2,520,439     | 22,807,000    | (48,127)        | (0.00)          |
| Bought GBP / Sold CNH, due 06/07/21 | Westpac Banking<br>Corporation   | 24,232        | 220,000       | (576)           | (0.00)          |
| Bought GBP / Sold CNH, due 04/08/21 | Merrill Lynch International      | 2,566,416     | 23,027,000    | (10,959)        | (0.00)          |
| Bought GBP / Sold COP, due 06/07/21 | Merrill Lynch International      | 74,710        | 399,148,000   | (3,663)         | (0.00)          |
| Bought GBP / Sold COP, due 04/08/21 | Barclays Bank PLC                | 75,895        | 399,148,000   | (1,868)         | (0.00)          |
| Bought GBP / Sold IDR, due 06/07/21 | Westpac Banking<br>Corporation   | 201,765       | 4,107,744,000 | (4,471)         | (0.00)          |
| Bought GBP / Sold IDR, due 04/08/21 | Barclays Bank PLC                | 202,761       | 4,107,744,000 | (2,433)         | (0.00)          |
| Bought GBP / Sold ILS, due 06/07/21 | JPMorgan Chase Bank NA<br>London | 101,451       | 467,000       | (3,170)         | (0.00)          |
| Bought GBP / Sold ILS, due 04/08/21 | Barclays Bank PLC                | 103,591       | 467,000       | (238)           | (0.00)          |
| Bought GBP / Sold JPY, due 06/07/21 | Barclays Bank PLC                | 30,930        | 4,796,000     | (483)           | (0.00)          |
| Bought GBP / Sold JPY, due 06/07/21 | Goldman Sachs<br>International   | 3,961,540     | 612,754,000   | (48,223)        | (0.00)          |
| Bought GBP / Sold JPY, due 06/07/21 | Westpac Banking<br>Corporation   | 4,057,448     | 627,753,000   | (50,873)        | (0.00)          |
| Bought GBP / Sold KRW, due 06/07/21 | Citibank NA                      | 605,022       | 961,936,000   | (18,337)        | (0.00)          |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – (0.54)% (continued)

| Description                         | Counterparty                     | Amount Bought  | Amount Sold | Unrealised Loss | % of Net Assets |
|-------------------------------------|----------------------------------|----------------|-------------|-----------------|-----------------|
| Bought GBP / Sold KRW, due 04/08/21 | Barclays Bank PLC                | 604,869        | 961,936,000 | (18,352)        | (0.00)          |
| Bought GBP / Sold MXN, due 06/07/21 | JPMorgan Chase Bank NA<br>London | 177,417        | 5,018,000   | (6,805)         | (0.00)          |
| Bought GBP / Sold MYR, due 06/07/21 | Barclays Bank PLC                | 182,672        | 1,070,000   | (5,339)         | (0.00)          |
| Bought GBP / Sold MYR, due 04/08/21 | Goldman Sachs<br>International   | 183,896        | 1,070,000   | (3,310)         | (0.00)          |
| Bought GBP / Sold NZD, due 04/08/21 | Merrill Lynch International      | 99,027         | 196,000     | (133)           | (0.00)          |
| Bought GBP / Sold PEN, due 06/07/21 | JPMorgan Chase Bank NA<br>London | 15,568         | 83,000      | (156)           | (0.00)          |
| Bought GBP / Sold PEN, due 04/08/21 | JPMorgan Chase Bank NA<br>London | 14,923         | 83,000      | (1,103)         | (0.00)          |
| Bought GBP / Sold RUB, due 06/07/21 | UBS AG                           | 144,986        | 15,225,000  | (8,003)         | (0.00)          |
| Bought GBP / Sold RUB, due 04/08/21 | Barclays Bank PLC                | 149,397        | 15,225,000  | (995)           | (0.00)          |
| Bought GBP / Sold SGD, due 06/07/21 | JPMorgan Chase Bank NA<br>London | 102,366        | 192,000     | (1,420)         | (0.00)          |
| Bought GBP / Sold SGD, due 04/08/21 | Barclays Bank PLC                | 103,179        | 192,000     | (275)           | (0.00)          |
| Bought GBP / Sold THB, due 06/07/21 | HSBC Bank PLC                    | 117,598        | 5,219,000   | (382)           | (0.00)          |
| Bought GBP / Sold THB, due 04/08/21 | HSBC Bank PLC                    | 117,071        | 5,219,000   | (1,082)         | (0.00)          |
| Bought GBP / Sold USD, due 06/07/21 | Barclays Bank PLC                | 3,932,698      | 5,551,333   | (118,439)       | (0.01)          |
| Bought GBP / Sold USD, due 06/07/21 | BNP Paribas SA                   | 20,593,166     | 28,642,718  | (193,933)       | (0.02)          |
| Bought GBP / Sold USD, due 06/07/21 | Goldman Sachs<br>International   | 3,887,378      | 5,487,334   | (117,048)       | (0.01)          |
| Bought GBP / Sold USD, due 06/07/21 | UBS AG                           | 4,240,000      | 5,870,394   | (12,973)        | (0.00)          |
| Bought GBP / Sold USD, due 06/07/21 | Westpac Banking<br>Corporation   | 922,272        | 1,306,052   | (31,964)        | (0.00)          |
| Bought GBP / Sold USD, due 04/08/21 | BNP Paribas SA                   | 4,022,413      | 5,575,668   | (18,404)        | (0.00)          |
| Bought GBP / Sold USD, due 04/08/21 | JPMorgan Chase Bank NA<br>London | 4,022,879      | 5,575,666   | (17,758)        | (0.00)          |
| Bought GBP / Sold USD, due 04/08/21 | Westpac Banking<br>Corporation   | 4,046,784      | 5,608,666   | (17,732)        | (0.00)          |
| Bought HUF / Sold CHF, due 06/07/21 | Barclays Bank PLC                | 199,092,000    | 622,007     | (382)           | (0.00)          |
| Bought HUF / Sold EUR, due 06/07/21 | Barclays Bank PLC                | 608,733,000    | 1,735,593   | (1,897)         | (0.00)          |
| Bought HUF / Sold GBP, due 06/07/21 | Barclays Bank PLC                | 28,614,000     | 70,136      | (222)           | (0.00)          |
| Bought HUF / Sold USD, due 06/07/21 | Barclays Bank PLC                | 379,692,000    | 1,288,103   | (5,365)         | (0.00)          |
| Bought IDR / Sold USD, due 06/07/21 | Barclays Bank PLC                | 53,609,593,000 | 3,711,291   | (15,257)        | (0.00)          |
| Bought ILS / Sold USD, due 06/07/21 | Barclays Bank PLC                | 6,198,000      | 1,902,210   | (58)            | (0.00)          |
| Bought JPY / Sold GBP, due 06/07/21 | BNP Paribas SA                   | 622,651,500    | 4,071,827   | (14,957)        | (0.00)          |
| Bought JPY / Sold GBP, due 06/07/21 | Goldman Sachs<br>International   | 622,651,500    | 4,063,642   | (3,649)         | (0.00)          |
| Bought JPY / Sold USD, due 06/07/21 | BNP Paribas SA                   | 7,619,609,000  | 68,925,859  | (272,587)       | (0.01)          |
| Bought JPY / Sold USD, due 06/07/21 | Goldman Sachs<br>International   | 7,619,609,000  | 68,927,667  | (274,395)       | (0.01)          |
| Bought JPY / Sold USD, due 06/07/21 | Westpac Banking<br>Corporation   | 662,475,000    | 6,049,987   | (81,037)        | (0.00)          |
| Bought JPY / Sold USD, due 04/08/21 | JPMorgan Chase Bank NA<br>London | 9,116,000      | 82,323      | (167)           | (0.00)          |
| Bought KRW / Sold USD, due 06/07/21 | Citibank NA                      | 303,126,000    | 272,941     | (3,779)         | (0.00)          |
| Bought MXN / Sold GBP, due 06/07/21 | Barclays Bank PLC                | 5,018,000      | 182,423     | (110)           | (0.00)          |
| Bought MXN / Sold USD, due 06/07/21 | Barclays Bank PLC                | 64,166,000     | 3,228,732   | (7,629)         | (0.00)          |
| Bought NOK / Sold CHF, due 06/07/21 | Barclays Bank PLC                | 5,851,000      | 628,576     | (143)           | (0.00)          |
| Bought NOK / Sold EUR, due 06/07/21 | Barclays Bank PLC                | 17,054,000     | 1,671,813   | (908)           | (0.00)          |



## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – (0.54)% (continued)

| Description   | Counterparty                  | Amount Bought | Amount Sold    | Unrealised Loss | % of Net Assets |
|---|-------------------------------|---------------|----------------|-----------------|-----------------|
| Bought NOK / Sold GBP, due 06/07/21                               | Barclays Bank PLC             | 753,000       | 63,498         | (214)           | (0.00)          |
| Bought NOK / Sold USD, due 06/07/21                               | Barclays Bank PLC             | 10,104,000    | 1,179,315      | (5,116)         | (0.00)          |
| Bought NZD / Sold USD, due 06/07/21                               | Barclays Bank PLC             | 2,331,000     | 1,631,690      | (2,890)         | (0.00)          |
| Bought PLN / Sold GBP, due 06/07/21                               | Merrill Lynch International   | 992,000       | 188,717        | (126)           | (0.00)          |
| Bought PLN / Sold USD, due 06/07/21                               | Merrill Lynch International   | 12,707,000    | 3,346,097      | (8,208)         | (0.00)          |
| Bought PLN / Sold USD, due 06/07/21                               | Westpac Banking Corporation   | 320,000       | 87,674         | (3,616)         | (0.00)          |
| Bought RON / Sold GBP, due 06/07/21                               | Barclays Bank PLC             | 381,000       | 66,522         | (154)           | (0.00)          |
| Bought RON / Sold USD, due 06/07/21                               | Barclays Bank PLC             | 4,397,000     | 1,062,663      | (3,879)         | (0.00)          |
| Bought RUB / Sold USD, due 06/07/21                               | Barclays Bank PLC             | 164,512,000   | 2,262,577      | (11,857)        | (0.00)          |
| Bought SEK / Sold GBP, due 06/07/21                               | Merrill Lynch International   | 1,049,000     | 88,882         | (124)           | (0.00)          |
| Bought SEK / Sold USD, due 06/07/21                               | Merrill Lynch International   | 13,339,000    | 1,564,405      | (4,618)         | (0.00)          |
| Bought SGD / Sold USD, due 06/07/21                               | Barclays Bank PLC             | 2,528,000     | 1,880,932      | (270)           | (0.00)          |
| Bought THB / Sold USD, due 06/07/21                               | HSBC Bank PLC                 | 71,628,000    | 2,247,364      | (12,482)        | (0.00)          |
| Bought USD / Sold CLP, due 04/08/21                               | Merrill Lynch International   | 465,583       | 343,135,000    | (5,253)         | (0.00)          |
| Bought USD / Sold CNH, due 04/08/21                               | Merrill Lynch International   | 43,776,416    | 283,588,000    | (25,413)        | (0.00)          |
| Bought USD / Sold COP, due 06/07/21                               | Merrill Lynch International   | 1,218,043     | 4,599,208,000  | (13,413)        | (0.00)          |
| Bought USD / Sold COP, due 04/08/21                               | Barclays Bank PLC             | 1,223,845     | 4,599,208,000  | (5,878)         | (0.00)          |
| Bought USD / Sold ILS, due 04/08/21                               | Barclays Bank PLC             | 1,902,472     | 6,198,000      | (163)           | (0.00)          |
| Bought USD / Sold KRW, due 04/08/21                               | JPMorgan Chase Bank NA London | 10,856,349    | 12,333,138,000 | (93,239)        | (0.01)          |
| Bought USD / Sold MXN, due 06/07/21                               | JPMorgan Chase Bank NA London | 3,296,576     | 65,809,000     | (7,005)         | (0.00)          |
| Bought USD / Sold MYR, due 04/08/21                               | Goldman Sachs International   | 3,642,060     | 15,171,000     | (7,158)         | (0.00)          |
| Bought USD / Sold PEN, due 04/08/21                               | JPMorgan Chase Bank NA London | 469,301       | 1,865,000      | (18,734)        | (0.00)          |
| Bought USD / Sold RUB, due 06/07/21                               | UBS AG                        | 2,215,680     | 164,512,000    | (35,040)        | (0.00)          |
| Total Unrealised Loss on Forward Foreign Exchange Contracts Hedge |                               |               |                | (26,667,908)    | (1.24)          |
| Total Forward Foreign Exchange Contracts Hedge                    |                               |               |                | (11,495,129)    | (0.54)          |
| Other Net Assets/(Liabilities)                                    |                               |               |                | 39,878,485      | 1.86            |
| TOTAL NET ASSETS  |                               |               |                | 2,149,705,178   | 100.00          |

## Schedule of Investments

as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value  | Description  | Market Value | % of Net Assets | 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 - 97.23% <i>(continued)</i>  |   |              |                 |
| Supranationals   |  |              |                 | Chile <i>(continued)</i>  |   |              |                 |
| IDR 5,000,000,000  | Inter-American Development Bank, 7.875%, 14/03/23                | 363,484      | 0.02            | CLP 3,355,000,000   | Bonos de la Tesoreria de la Republica en pesos, 6.000%, 01/01/43  | 5,120,901    | 0.28            |
| Total Supranationals   |  | 363,484      | 0.02            | CLP 175,000,000   | Bonos de la Tesoreria de la Republica en pesos, 5.100%, perpetual | 233,858      | 0.01            |
| Total Corporate Bonds  |  | 363,484      | 0.02            | Total Chile   |   | 39,929,381   | 2.18            |
| Government Bonds - 97.23%  |  |              |                 | China   |   |              |                 |
| Brazil   |  |              |                 | CNY 18,000,000  |   |              |                 |
| BRL 8,000  | Brazil Letras do Tesouro Nacional, zero coupon, 01/07/21         | 1,594        | 0.00            |   | China Development Bank, 3.000%, 07/08/23                          | 2,792,817    | 0.15            |
| BRL 81,313,000   | Brazil Letras do Tesouro Nacional, zero coupon, 01/07/22         | 15,191,446   | 0.83            | CNY 2,740,000   | China Development Bank, 3.300%, 01/02/24                          | 427,385      | 0.02            |
| BRL 132,308,000  | Brazil Letras do Tesouro Nacional, zero coupon, 01/07/23         | 22,745,237   | 1.24            | CNY 1,370,000   | China Development Bank, 3.420%, 02/07/24                          | 214,442      | 0.01            |
| BRL 253,000,000  | Brazil Letras do Tesouro Nacional, zero coupon, 01/01/24         | 41,675,282   | 2.27            | CNY 11,000,000  | China Development Bank, 3.340%, 14/07/25                          | 1,710,341    | 0.09            |
| BRL 41,000,000   | Brazil Letras do Tesouro Nacional, zero coupon, perpetual        | 6,468,744    | 0.35            | CNY 300,000   | China Development Bank, 4.150%, 26/10/25                          | 48,110       | 0.00            |
| BRL 99,800,000   | Brazil Notas do Tesouro Nacional Serie F, 10.000%, 01/01/23      | 20,634,212   | 1.13            | CNY 10,000,000  | China Development Bank, 3.390%, 10/07/27                          | 1,549,285    | 0.08            |
| BRL 80,670,000   | Brazil Notas do Tesouro Nacional Serie F, 10.000%, 01/01/25      | 16,954,791   | 0.92            | CNY 15,400,000  | China Development Bank, 3.450%, 20/09/29                          | 2,373,271    | 0.13            |
| BRL 88,915,000   | Brazil Notas do Tesouro Nacional Serie F, 10.000%, 01/01/27      | 18,785,140   | 1.02            | CNY 16,000,000  | China Development Bank, 3.700%, 20/10/30                          | 2,510,982    | 0.14            |
| BRL 38,074,000   | Brazil Notas do Tesouro Nacional Serie F, 10.000%, 01/01/29      | 8,060,996    | 0.44            | CNY 61,000,000  | China Government Bond, 2.360%, 02/07/23                           | 9,379,822    | 0.51            |
| BRL 38,000,000   | Brazil Notas do Tesouro Nacional Serie F, 10.000%, 01/01/31      | 7,998,234    | 0.44            | CNY 910,000   | China Government Bond, 3.300%, 12/07/23                           | 142,880      | 0.01            |
| BRL 1,850,000  | Brazilian Government International Bond, 8.500%, 05/01/24        | 375,712      | 0.02            | CNY 67,500,000  | China Government Bond, 2.880%, 05/11/23                           | 10,489,971   | 0.57            |
| BRL 500,000  | Brazilian Government International Bond, 10.250%, 10/01/28       | 105,903      | 0.01            | CNY 3,000,000   | China Government Bond, 2.840%, 08/04/24                           | 465,461      | 0.03            |
| Total Brazil   |  | 158,997,291  | 8.67            | CNY 46,870,000  | China Government Bond, 3.190%, 11/04/24                           | 7,343,061    | 0.40            |
| Chile  |  |              |                 | CNY 17,870,000  | China Government Bond, 2.940%, 17/10/24                           | 2,776,243    | 0.15            |
| CLP 2,750,000,000  | Bonos de la Tesoreria de la Republica en pesos, 4.000%, 01/03/23 | 3,891,327    | 0.21            | CNY 156,500,000   | China Government Bond, 1.990%, 09/04/25                           | 23,424,536   | 1.28            |
| CLP 4,780,000,000  | Bonos de la Tesoreria de la Republica en pesos, 2.500%, 01/03/25 | 6,383,749    | 0.35            | CNY 62,000,000  | China Government Bond, 3.020%, 22/10/25                           | 9,634,735    | 0.53            |
| CLP 5,265,000,000  | Bonos de la Tesoreria de la Republica en pesos, 4.500%, 01/03/26 | 7,549,238    | 0.41            | CNY 20,140,000  | China Government Bond, 3.220%, 06/12/25                           | 3,157,460    | 0.17            |
| CLP 2,600,000,000  | Bonos de la Tesoreria de la Republica en pesos, 2.300%, 01/10/28 | 3,098,562    | 0.17            | CNY 57,030,000  | China Government Bond, 3.250%, 06/06/26                           | 8,955,403    | 0.49            |
| CLP 4,415,000,000  | Bonos de la Tesoreria de la Republica en pesos, 4.700%, 01/09/30 | 6,111,832    | 0.34            | CNY 7,500,000   | China Government Bond, 3.120%, 05/12/26                           | 1,169,069    | 0.06            |
| CLP 5,460,000,000  | Bonos de la Tesoreria de la Republica en pesos, 5.000%, 01/03/35 | 7,539,914    | 0.41            | CNY 157,700,000   | China Government Bond, 2.850%, 04/06/27                           | 24,130,837   | 1.32            |
|  |  |              |                 | CNY 13,000,000  | China Government Bond, 2.710%, 19/06/27                           | 1,969,379    | 0.11            |
|  |  |              |                 | CNY 61,000,000  | China Government Bond, 3.280%, 03/12/27                           | 9,574,039    | 0.52            |
|  |  |              |                 | CNY 1,370,000   | China Government Bond, 3.540%, 16/08/28                           | 219,234      | 0.01            |
|  |  |              |                 | CNY 22,000,000  | China Government Bond, 3.250%, 22/11/28                           | 3,440,775    | 0.19            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value  | Description  | Market Value       | % of Net Assets | Nominal Value  | Description   | Market Value      | % of Net Assets |
|--|--|--------------------|-----------------|--|---|-------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or 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 - 97.23% (continued)  |  |                    |                 | Government Bonds - 97.23% (continued)  |   |                   |                 |
| China (continued)  |  |                    |                 | Czech Republic   |   |                   |                 |
| CNY 44,230,000   | China Government Bond, 3.290%, 23/05/29                  | 6,938,051          | 0.38            | CZK 30,920,000   | Czech Republic Government Bond, 4.700%, 12/09/22        | 1,512,321         | 0.08            |
| CNY 38,100,000   | China Government Bond, 3.130%, 21/11/29                  | 5,894,248          | 0.32            | CZK 244,240,000  | Czech Republic Government Bond, 0.450%, 25/10/23        | 11,145,408        | 0.61            |
| CNY 56,000,000   | China Government Bond, 2.680%, 21/05/30                  | 8,346,439          | 0.45            | CZK 5,160,000  | Czech Republic Government Bond, 5.700%, 25/05/24        | 270,326           | 0.02            |
| CNY 49,000,000   | China Government Bond, 3.270%, 19/11/30                  | 7,685,992          | 0.42            | CZK 40,000,000   | Czech Republic Government Bond, 1.250%, 14/02/25        | 1,841,477         | 0.10            |
| CNY 10,000,000   | China Government Bond, 3.860%, 22/07/49                  | 1,596,258          | 0.09            | CZK 124,000,000  | Czech Republic Government Bond, 2.400%, 17/09/25        | 5,946,780         | 0.32            |
| CNY 10,000,000   | China Government Bond, 3.390%, 16/03/50                  | 1,468,512          | 0.08            | CZK 164,830,000  | Czech Republic Government Bond, 1.000%, 26/06/26        | 7,414,402         | 0.41            |
| CNY 47,000,000   | China Government Bond, 3.810%, 14/09/50                  | 7,472,752          | 0.41            | CZK 240,930,000  | Czech Republic Government Bond, 0.250%, 10/02/27        | 10,339,125        | 0.56            |
| CNY 40,000,000   | China Government Bond, 3.010%, perpetual                 | 6,158,362          | 0.34            | CZK 112,660,000  | Czech Republic Government Bond, 2.500%, 25/08/28        | 5,502,458         | 0.30            |
| CNY 30,000,000   | China Government Bond, 2.860%, perpetual                 | 4,533,645          | 0.25            | CZK 43,870,000   | Czech Republic Government Bond, 2.750%, 23/07/29        | 2,190,588         | 0.12            |
| CNY 10,000,000   | China Government Bond, 3.020%, perpetual                 | 1,539,967          | 0.08            | CZK 46,000,000   | Czech Republic Government Bond, 0.050%, 29/11/29        | 1,855,309         | 0.10            |
| CNY 8,000,000  | China Government Bond, 3.720%, perpetual                 | 1,252,593          | 0.07            | CZK 201,040,000  | Czech Republic Government Bond, 0.950%, 15/05/30        | 8,716,060         | 0.48            |
| <b>Total China</b>   |  | <b>180,786,357</b> | <b>9.86</b>     | CZK 169,500,000  | Czech Republic Government Bond, 1.200%, 13/03/31        | 7,466,856         | 0.41            |
| Colombia   |  |                    |                 | CZK 113,560,000  | Czech Republic Government Bond, 2.000%, 13/10/33        | 5,377,542         | 0.29            |
| COP 1,322,000,000  | Colombia Government International Bond, 4.375%, 21/03/23 | 354,616            | 0.02            | CZK 75,640,000   | Czech Republic Government Bond, 4.200%, 04/12/36        | 4,592,969         | 0.25            |
| COP 1,200,000,000  | Colombia Government International Bond, 9.850%, 28/06/27 | 379,490            | 0.02            | <b>Total Czech Republic</b>  |   | <b>74,171,621</b> | <b>4.05</b>     |
| COP 39,961,100,000   | Colombian TES, 7.000%, 04/05/22                          | 11,065,608         | 0.60            | Dominican Republic   |   |                   |                 |
| COP 45,996,500,000   | Colombian TES, 6.250%, 26/11/25                          | 12,509,040         | 0.68            | DOP 60,650,000   | Dominican Republic, 8.900%, 15/02/23                    | 1,119,714         | 0.06            |
| COP 50,959,100,000   | Colombian TES, 7.500%, 26/08/26                          | 14,442,824         | 0.79            | DOP 68,000,000   | Dominican Republic International Bond, 9.750%, 05/06/26 | 1,349,160         | 0.08            |
| COP 19,676,000,000   | Colombian TES, 5.750%, 03/11/27                          | 5,048,680          | 0.28            | <b>Total Dominican Republic</b>  |   | <b>2,468,874</b>  | <b>0.14</b>     |
| COP 29,821,300,000   | Colombian TES, 6.000%, 28/04/28                          | 7,681,540          | 0.42            | Hungary  |   |                   |                 |
| COP 22,385,600,000   | Colombian TES, 7.750%, 18/09/30                          | 6,241,380          | 0.34            | HUF 3,574,000,000  | Hungary Government Bond, 1.500%, 23/08/23               | 11,888,527        | 0.65            |
| COP 36,137,500,000   | Colombian TES, 7.000%, 30/06/32                          | 9,435,333          | 0.51            | HUF 1,552,300,000  | Hungary Government Bond, 6.000%, 24/11/23               | 5,799,905         | 0.32            |
| COP 32,290,000,000   | Colombian TES, 7.250%, 18/10/34                          | 8,464,581          | 0.46            | HUF 2,127,600,000  | Hungary Government Bond, 3.000%, 26/06/24               | 7,470,099         | 0.41            |
| COP 8,800,000,000  | Colombian TES, 6.250%, 09/07/36                          | 2,058,396          | 0.11            | HUF 1,995,400,000  | Hungary Government Bond, 2.500%, 24/10/24               | 6,910,923         | 0.38            |
| COP 11,800,000,000   | Colombian TES, 7.250%, 26/10/50                          | 2,883,116          | 0.16            | HUF 1,454,100,000  | Hungary Government Bond, 5.500%, 24/06/25               | 5,583,858         | 0.30            |
| COP 305,000,000  | Republic Of Colombia Bond, 9.850%, 28/06/27              | 96,454             | 0.01            | HUF 746,000,000  | Hungary Government Bond, 1.000%, 26/11/25               | 2,421,136         | 0.13            |
| <b>Total Colombia</b>  |  | <b>80,661,058</b>  | <b>4.40</b>     | HUF 1,014,200,000  | Hungary Government Bond, 2.750%, 22/12/26               | 3,538,322         | 0.19            |
|  |  |                    |                 | HUF 1,467,700,000  | Hungary Government Bond, 3.000%, 27/10/27               | 5,186,779         | 0.28            |
|  |  |                    |                 | HUF 242,600,000  | Hungary Government Bond, 6.750%, 22/10/28               | 1,060,602         | 0.06            |
|  |  |                    |                 | HUF 860,000,000  | Hungary Government Bond, 2.000%, 23/05/29               | 2,831,811         | 0.15            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value  | Description                                   | Market Value      | % of Net Assets | Nominal Value  | Description   | Market Value       | % of Net Assets |
|--|---|-------------------|-----------------|--|---|--------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or 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 - 97.23% (continued)  |   |                   |                 | Government Bonds - 97.23% (continued)  |   |                    |                 |
| Hungary (continued)  |   |                   |                 | Indonesia (continued)  |   |                    |                 |
| HUF 1,939,500,000  | Hungary Government Bond, 3.000%, 21/08/30     | 6,846,659         | 0.37            | IDR 11,563,000,000   | Indonesia Treasury Bond, 7.375%, 15/05/48             | 807,416            | 0.04            |
| HUF 1,212,200,000  | Hungary Government Bond, 3.250%, 22/10/31     | 4,353,801         | 0.24            | IDR 14,300,000,000   | Indonesia Treasury Bond, 6.250%, perpetual            | 964,017            | 0.05            |
| HUF 950,000,000  | Hungary Government Bond, 2.250%, 20/04/33     | 3,029,345         | 0.17            | IDR 38,533,000,000   | Perusahaan Penerbit SBSN Indonesia, 8.750%, 15/08/23  | 2,866,550          | 0.16            |
| HUF 900,000,000  | Hungary Government Bond, 3.000%, 27/10/38     | 2,982,177         | 0.16            | IDR 5,000,000,000  | Perusahaan Penerbit SBSN Indonesia, 8.250%, 15/09/23  | 369,014            | 0.02            |
| HUF 270,000,000  | Hungary Government Bond, 1.500%, perpetual    | 887,200           | 0.05            | IDR 2,112,000,000  | Perusahaan Penerbit SBSN Indonesia, 6.625%, 15/10/24  | 153,484            | 0.01            |
| <b>Total Hungary</b>   |   | <b>70,791,144</b> | <b>3.86</b>     | IDR 40,000,000,000   | Perusahaan Penerbit SBSN Indonesia, 6.500%, perpetual | <b>2,862,500</b>   | <b>0.16</b>     |
| Indonesia  |   |                   |                 | IDR 1,500,000,000  | Perusahaan Penerbit SBSN Indonesia, 6.125%, perpetual | 106,493            | 0.01            |
| IDR 58,059,000,000   | Indonesia Treasury Bond, 7.000%, 15/05/22     | 4,124,191         | 0.22            | <b>Total Indonesia</b>   |   | <b>168,614,779</b> | <b>9.20</b>     |
| IDR 77,382,000,000   | Indonesia Treasury Bond, 5.625%, 15/05/23     | 5,456,765         | 0.30            | Malaysia   |   |                    |                 |
| IDR 66,245,000,000   | Indonesia Treasury Bond, 8.375%, 15/03/24     | 4,993,502         | 0.27            | MYR 23,868,000   | Malaysia Government Bond, 3.757%, 20/04/23            | 5,931,786          | 0.32            |
| 117,512,000,000  | IDR Indonesia Treasury Bond, 8.125%, 15/05/24 | 8,845,817         | 0.48            | MYR 2,300,000  | Malaysia Government Bond, 3.800%, 17/08/23            | 574,820            | 0.03            |
| 185,024,000,000  | IDR Indonesia Treasury Bond, 6.500%, 15/06/25 | 13,398,290        | 0.73            | MYR 26,860,000   | Malaysia Government Bond, 3.478%, 14/06/24            | 6,694,134          | 0.37            |
| IDR 96,500,000,000   | Indonesia Treasury Bond, 5.500%, 15/04/26     | 6,695,103         | 0.36            | MYR 6,543,000  | Malaysia Government Bond, 4.181%, 15/07/24            | 1,660,849          | 0.09            |
| IDR 90,175,000,000   | Indonesia Treasury Bond, 8.375%, 15/09/26     | 6,990,117         | 0.38            | MYR 14,560,000   | Malaysia Government Bond, 4.059%, 30/09/24            | 3,689,539          | 0.20            |
| 117,759,000,000  | IDR Indonesia Treasury Bond, 7.000%, 15/05/27 | 8,608,589         | 0.47            | MYR 200,000  | Malaysia Government Bond, 3.882%, 14/03/25            | 50,536             | 0.00            |
| 107,000,000,000  | IDR Indonesia Treasury Bond, 6.125%, 15/05/28 | 7,386,690         | 0.40            | MYR 48,514,000   | Malaysia Government Bond, 3.955%, 15/09/25            | 12,337,385         | 0.67            |
| IDR 22,162,000,000   | Indonesia Treasury Bond, 9.000%, 15/03/29     | 1,771,432         | 0.10            | MYR 787,000  | Malaysia Government Bond, 4.392%, 15/04/26            | 204,262            | 0.01            |
| 136,244,000,000  | IDR Indonesia Treasury Bond, 8.250%, 15/05/29 | 10,490,788        | 0.57            | MYR 17,397,000   | Malaysia Government Bond, 3.906%, 15/07/26            | 4,426,042          | 0.24            |
| 230,238,000,000  | IDR Indonesia Treasury Bond, 7.000%, 15/09/30 | 16,434,230        | 0.90            | MYR 1,153,000  | Malaysia Government Bond, 3.900%, 30/11/26            | 295,783            | 0.02            |
| 153,500,000,000  | IDR Indonesia Treasury Bond, 6.500%, 15/02/31 | 10,549,155        | 0.58            | MYR 21,900,000   | Malaysia Government Bond, 3.502%, 31/05/27            | 5,444,008          | 0.30            |
| IDR 66,500,000,000   | Indonesia Treasury Bond, 8.750%, 15/05/31     | 5,274,138         | 0.29            | MYR 11,892,000   | Malaysia Government Bond, 3.899%, 16/11/27            | 3,021,195          | 0.16            |
| IDR 72,775,000,000   | Indonesia Treasury Bond, 7.500%, 15/08/32     | 5,302,537         | 0.29            | MYR 17,273,000   | Malaysia Government Bond, 3.733%, 15/06/28            | 4,351,015          | 0.24            |
| IDR 58,800,000,000   | Indonesia Treasury Bond, 6.625%, 15/05/33     | 3,998,400         | 0.22            | MYR 29,437,000   | Malaysia Government Bond, 3.885%, 15/08/29            | 7,455,861          | 0.41            |
| 139,978,000,000  | IDR Indonesia Treasury Bond, 8.375%, 15/03/34 | 10,691,423        | 0.58            | MYR 20,200,000   | Malaysia Government Bond, 2.632%, 15/04/31            | 4,604,423          | 0.25            |
| IDR 84,600,000,000   | Indonesia Treasury Bond, 7.500%, 15/06/35     | 6,038,690         | 0.33            | MYR 743,000  | Malaysia Government Bond, 4.232%, 30/06/31            | 191,857            | 0.01            |
| 101,015,000,000  | IDR Indonesia Treasury Bond, 8.250%, 15/05/36 | 7,663,207         | 0.42            | MYR 4,500,000  | Malaysia Government Bond, 4.642%, 07/11/33            | 1,172,287          | 0.06            |
| IDR 48,425,000,000   | Indonesia Treasury Bond, 7.500%, 15/05/38     | 3,428,156         | 0.19            | MYR 19,140,000   | Malaysia Government Bond, 3.828%, 05/07/34            | 4,601,161          | 0.25            |
| IDR 51,520,000,000   | Indonesia Treasury Bond, 8.375%, 15/04/39     | 3,940,392         | 0.21            | MYR 9,211,000  | Malaysia Government Bond, 4.254%, 31/05/35            | 2,324,105          | 0.13            |
| 118,650,000,000  | IDR Indonesia Treasury Bond, 7.500%, 15/04/40 | 8,403,693         | 0.46            | MYR 8,809,000  | Malaysia Government Bond, 4.762%, 07/04/37            | 2,295,878          | 0.13            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value  | Description   | Market Value       | % of Net Assets | Nominal Value  | Description  | Market Value       | % of Net Assets |
|--|---|--------------------|-----------------|--|--|--------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or 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 - 97.23% (continued)  |   |                    |                 | Government Bonds - 97.23% (continued)  |  |                    |                 |
| Malaysia (continued)   |   |                    |                 | Mexico (continued)   |  |                    |                 |
| MYR 23,000,000   | Malaysia Government Bond, 3.757%, 22/05/40              | 5,224,377          | 0.29            | MXN 87,000,000   | Mexican Bonos, 7.750%, 23/11/34                            | 4,607,148          | 0.25            |
| MYR 19,900,000   | Malaysia Government Bond, 4.065%, 15/06/50              | 4,635,264          | 0.25            | MXN 93,359,000   | Mexican Bonos, 10.000%, 20/11/36                           | 5,887,541          | 0.32            |
| MYR 5,522,000  | Malaysia Government Investment Issue, 3.948%, 14/04/22  | 1,352,468          | 0.07            | MXN 208,165,000  | Mexican Bonos, 8.500%, 18/11/38                            | 11,510,342         | 0.63            |
| MYR 743,000  | Malaysia Government Investment Issue, 4.194%, 15/07/22  | 183,383            | 0.01            | MXN 5,000,000  | Mexican Bonos, 8.500%, 18/11/38                            | 276,472            | 0.01            |
| MYR 21,546,000   | Malaysia Government Investment Issue, 4.094%, 30/11/23  | 5,441,903          | 0.30            | MXN 186,865,000  | Mexican Bonos, 7.750%, 13/11/42                            | 9,622,813          | 0.52            |
| MYR 685,000  | Malaysia Government Investment Issue, 4.045%, 15/08/24  | 173,581            | 0.01            | MXN 169,722,000  | Mexican Bonos, 8.000%, 07/11/47                            | 8,961,114          | 0.49            |
| MYR 11,200,000   | Malaysia Government Investment Issue, 3.655%, 15/10/24  | 2,812,747          | 0.15            | <b>Total Mexico</b>  |  | <b>169,351,617</b> | <b>9.24</b>     |
| MYR 11,677,000   | Malaysia Government Investment Issue, 4.128%, 15/08/25  | 2,979,231          | 0.16            | Peru   |  |                    |                 |
| MYR 22,470,000   | Malaysia Government Investment Issue, 3.726%, 31/03/26  | 5,662,018          | 0.31            | PEN 10,023,000   | Peru Government Bond, 5.700%, 12/08/24                     | 2,914,033          | 0.16            |
| MYR 476,000  | Malaysia Government Investment Issue, 4.070%, 30/09/26  | 121,709            | 0.01            | PEN 14,705,000   | Peru Government Bond, 8.200%, 12/08/26                     | 4,770,323          | 0.26            |
| MYR 14,794,000   | Malaysia Government Investment Issue, 4.258%, 26/07/27  | 3,812,978          | 0.21            | PEN 24,127,000   | Peru Government Bond, 6.350%, 12/08/28                     | 7,048,502          | 0.38            |
| MYR 8,050,000  | Malaysia Government Investment Issue, 4.369%, 31/10/28  | 2,099,031          | 0.11            | PEN 9,685,000  | Peru Government Bond, 5.940%, 12/02/29                     | 2,767,904          | 0.15            |
| MYR 16,146,000   | Malaysia Government Investment Issue, 4.130%, 09/07/29  | 4,128,382          | 0.23            | PEN 18,505,000   | Peru Government Bond, 6.950%, 12/08/31                     | 5,426,033          | 0.30            |
| MYR 29,725,000   | Malaysia Government Investment Issue, 3.465%, 15/10/30  | 7,220,923          | 0.39            | PEN 18,375,000   | Peru Government Bond, 6.150%, 12/08/32                     | 5,027,846          | 0.27            |
| MYR 743,000  | Malaysia Government Investment Issue, 4.724%, 15/06/33  | 194,274            | 0.01            | PEN 11,854,000   | Peru Government Bond, 5.400%, 12/08/34                     | 2,934,081          | 0.16            |
| MYR 350,000  | Malaysia Government Investment Issue, 4.119%, 30/11/34  | 85,241             | 0.00            | PEN 22,962,000   | Peru Government Bond, 6.900%, 12/08/37                     | 6,358,671          | 0.35            |
| MYR 1,550,000  | Malaysia Government Investment Issue, 4.467%, 15/09/39  | 379,155            | 0.02            | PEN 10,420,000   | Peru Government Bond, 5.350%, 12/08/40                     | 2,417,520          | 0.13            |
| MYR 457,000  | Malaysia Government Investment Issue, 3.729%, perpetual | 111,666            | 0.01            | <b>Total Peru</b>  |  | <b>39,664,913</b>  | <b>2.16</b>     |
| MYR 35,000,000   | Malaysia Government Investment Issue, 3.151%, perpetual | 8,610,683          | 0.47            | Philippines  |  |                    |                 |
| MYR 22,200,000   | Malaysia Government Investment Issue, 3.422%, perpetual | 5,473,130          | 0.30            | PHP 27,000,000   | Philippine Government International Bond, 3.900%, 26/11/22 | 558,487            | 0.03            |
| <b>Total Malaysia</b>  |   | <b>132,029,070</b> | <b>7.20</b>     | PHP 70,000,000   | Philippine Government International Bond, 6.250%, 14/01/36 | 1,722,842          | 0.10            |
| Mexico   |   |                    |                 | <b>Total Philippines</b>   |  |                    |                 |
| MXN 42,000,000   | Mex Bonos Desarr Fix RT, 10.000%, 05/12/24              | 2,358,617          | 0.13            |  |  | <b>2,281,329</b>   | <b>0.13</b>     |
| MXN 10,000,000   | Mex Bonos Desarr Fix RT, 8.500%, 31/05/29               | 552,786            | 0.03            | Poland   |  |                    |                 |
| MXN 256,956,000  | Mexican Bonos, 6.500%, 09/06/22                         | 13,034,608         | 0.71            | PLN 34,800,000   | Republic of Poland Government Bond, 2.250%, 25/04/22       | 9,315,650          | 0.51            |
| MXN 285,477,000  | Mexican Bonos, 6.750%, 09/03/23                         | 14,611,331         | 0.80            | PLN 21,900,000   | Republic of Poland Government Bond, 2.500%, 25/01/23       | 5,957,410          | 0.32            |
| MXN 259,812,000  | Mexican Bonos, 8.000%, 07/12/23                         | 13,685,133         | 0.75            | PLN 73,000,000   | Republic of Poland Government Bond, 4.000%, 25/10/23       | 20,757,733         | 1.13            |
| MXN 221,094,000  | Mexican Bonos, 8.000%, 05/09/24                         | 11,697,783         | 0.64            | PLN 55,000,000   | Republic of Poland Government Bond, 2.500%, 25/04/24       | 15,218,689         | 0.83            |
| MXN 169,968,000  | Mexican Bonos, 10.000%, 05/12/24                        | 9,544,987          | 0.52            | PLN 42,400,000   | Republic of Poland Government Bond, 2.250%, 25/10/24       | 11,690,127         | 0.64            |
| MXN 360,060,000  | Mexican Bonos, 5.750%, 05/03/26                         | 17,614,874         | 0.96            | PLN 99,367,000   | Republic of Poland Government Bond, 2.750%, 25/04/28       | 28,316,071         | 1.54            |
| MXN 307,944,000  | Mexican Bonos, 7.500%, 03/06/27                         | 16,138,234         | 0.88            | PLN 42,500,000   | Republic of Poland Government Bond, 2.750%, 25/10/29       | 12,233,123         | 0.67            |
| MXN 320,013,000  | Mexican Bonos, 8.500%, 31/05/29                         | 17,689,878         | 0.97            | PLN 38,650,000   | Republic of Poland Government Bond, 1.250%, 25/10/30       | 9,834,582          | 0.54            |
| MXN 217,934,000  | Mexican Bonos, 7.750%, 29/05/31                         | 11,557,956         | 0.63            | PLN 119,620,000  | Republic of Poland Government Bond, 0.750%, perpetual      | 31,286,899         | 1.71            |
|  |   |                    |                 | <b>Total Poland</b>  |  | <b>144,610,284</b> | <b>7.89</b>     |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value  | Description                                  | Market Value | % of Net Assets | Nominal Value  | Description   | Market Value | % of Net Assets |
|--|--|--------------|-----------------|--|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or 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 - 97.23% (continued)  |  |              |                 | Government Bonds - 97.23% (continued)  |   |              |                 |
| Romania  |  |              |                 | Russia (continued)   |   |              |                 |
| RON 3,600,000  | Romania Government Bond, 3.400%, 08/03/22    | 875,754      | 0.05            | RUB 840,000,000  | Russian Federal Bond - OFZ, 6.900%, 23/05/29                | 11,463,888   | 0.62            |
| RON 13,160,000   | Romania Government Bond, 3.500%, 19/12/22    | 3,232,694    | 0.18            | RUB 562,500,000  | Russian Federal Bond - OFZ, 7.650%, 10/04/30                | 8,014,270    | 0.44            |
| RON 4,420,000  | Romania Government Bond, 5.850%, 26/04/23    | 1,132,752    | 0.06            | RUB 100,000,000  | Russian Federal Bond - OFZ, 8.500%, 17/09/31                | 1,509,067    | 0.08            |
| RON 22,060,000   | Romania Government Bond, 4.250%, 28/06/23    | 5,521,016    | 0.30            | RUB 615,000,000  | Russian Federal Bond - OFZ, 7.700%, 23/03/33                | 8,826,754    | 0.48            |
| RON 22,600,000   | Romania Government Bond, 4.400%, 25/09/23    | 5,683,131    | 0.31            | RUB 1,550,000,000  | Russian Federal Bond - OFZ, 6.100%, perpetual               | 19,371,353   | 1.06            |
| RON 14,200,000   | Romania Government Bond, 4.000%, 25/10/23    | 3,544,948    | 0.19            | Total Russia   |   | 128,355,522  | 7.00            |
| RON 11,520,000   | Romania Government Bond, 3.250%, 29/04/24    | 2,838,089    | 0.16            | Serbia   |   |              |                 |
| RON 16,250,000   | Romania Government Bond, 4.500%, 17/06/24    | 4,142,927    | 0.23            | RSD 345,000,000  | Serbia Treasury Bond, 4.500%, 11/01/26                      | 3,846,923    | 0.21            |
| RON 6,500,000  | Romania Government Bond, 3.700%, 25/11/24    | 1,627,187    | 0.09            | RSD 100,000,000  | Serbia Treasury Bond, 5.875%, 08/02/28                      | 1,219,692    | 0.07            |
| RON 11,160,000   | Romania Government Bond, 4.750%, 24/02/25    | 2,890,721    | 0.16            | Total Serbia   |   | 5,066,615    | 0.28            |
| RON 35,160,000   | Romania Government Bond, 3.650%, 28/07/25    | 8,688,600    | 0.47            | South Africa   |   |              |                 |
| RON 17,700,000   | Romania Government Bond, 4.850%, 22/04/26    | 4,669,930    | 0.25            | ZAR 337,132,000  | Republic Of South Africa, 10.500%, 21/12/26                 | 26,838,340   | 1.47            |
| RON 11,100,000   | Romania Government Bond, 5.800%, 26/07/27    | 3,104,969    | 0.17            | ZAR 105,736,000  | Republic Of South Africa, 7.000%, 28/02/31                  | 6,359,843    | 0.35            |
| RON 16,000,000   | Romania Government Bond, 4.150%, 26/01/28    | 4,103,734    | 0.22            | ZAR 82,900,000   | Republic Of South Africa, 6.500%, 28/02/41                  | 3,907,342    | 0.21            |
| RON 6,655,000  | Romania Government Bond, 5.000%, 12/02/29    | 1,796,940    | 0.10            | ZAR 248,100,000  | Republic Of South Africa, 8.750%, 28/02/48                  | 14,707,319   | 0.80            |
| Total Romania  |  | 53,853,392   | 2.94            | ZAR 86,500,000   | Republic of South Africa Government Bond, 7.750%, 28/02/23  | 6,292,571    | 0.34            |
| Russia   |  |              |                 | ZAR 8,050,000  | Republic of South Africa Government Bond, 10.500%, 21/12/26 | 640,827      | 0.04            |
| RUB 113,059,000  | Russian Federal Bond - OFZ, 7.600%, 20/07/22 | 1,570,055    | 0.08            | ZAR 323,418,000  | Republic of South Africa Government Bond, 8.000%, 31/01/30  | 21,501,394   | 1.17            |
| RUB 200,000,000  | Russian Federal Bond - OFZ, 7.000%, 16/08/23 | 2,752,521    | 0.15            | ZAR 4,000,000  | Republic of South Africa Government Bond, 7.000%, 28/02/31  | 240,593      | 0.01            |
| RUB 383,000,000  | Russian Federal Bond - OFZ, 5.300%, 04/10/23 | 5,087,891    | 0.28            | ZAR 139,064,000  | Republic of South Africa Government Bond, 8.250%, 31/03/32  | 8,894,403    | 0.49            |
| RUB 200,000,000  | Russian Federal Bond - OFZ, 6.500%, 28/02/24 | 2,724,022    | 0.15            | ZAR 222,493,000  | Republic of South Africa Government Bond, 8.875%, 28/02/35  | 14,155,492   | 0.77            |
| RUB 447,000,000  | Russian Federal Bond - OFZ, 7.100%, 16/10/24 | 6,167,794    | 0.34            | ZAR 53,080,000   | Republic of South Africa Government Bond, 6.250%, 31/03/36  | 2,641,157    | 0.14            |
| RUB 2,168,000,000  | Russian Federal Bond - OFZ, 4.500%, 16/07/25 | 27,243,283   | 1.49            | ZAR 257,006,000  | Republic of South Africa Government Bond, 8.500%, 31/01/37  | 15,496,540   | 0.85            |
| RUB 747,000,000  | Russian Federal Bond - OFZ, 7.150%, 12/11/25 | 10,336,395   | 0.56            | ZAR 127,138,000  | Republic of South Africa Government Bond, 9.000%, 31/01/40  | 7,840,026    | 0.43            |
| RUB 100,000,000  | Russian Federal Bond - OFZ, 7.750%, 16/09/26 | 1,420,187    | 0.08            | ZAR 655,000  | Republic of South Africa Government Bond, 6.500%, 28/02/41  | 30,872       | 0.00            |
| RUB 500,000,000  | Russian Federal Bond - OFZ, 7.950%, 07/10/26 | 7,160,550    | 0.39            |  |   |              |                 |
| RUB 552,353,000  | Russian Federal Bond - OFZ, 8.150%, 03/02/27 | 7,996,043    | 0.44            |  |   |              |                 |
| RUB 470,000,000  | Russian Federal Bond - OFZ, 6.000%, 06/10/27 | 6,137,351    | 0.33            |  |   |              |                 |
| RUB 45,000,000   | Russian Federal Bond - OFZ, 5.700%, 17/05/28 | 574,098      | 0.03            |  |   |              |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value  | Description  | Market Value       | % of Net Assets | Nominal Value  | Description   | Market Value         | % of Net Assets |
|--|--|--------------------|-----------------|--|---|----------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or 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 - 97.23% (continued)  |  |                    |                 | Government Bonds - 97.23% (continued)  |   |                      |                 |
| South Africa (continued)   |  |                    |                 | Turkey   |   |                      |                 |
| ZAR 188,367,000  | Republic of South Africa Government Bond, 8.750%, 31/01/44 | 11,179,382         | 0.61            | TRY 21,775,000   | Turkey Government Bond, 11.000%, 02/03/22               | 2,403,709            | 0.13            |
| ZAR 9,007,000  | Republic of South Africa Government Bond, 8.750%, 28/02/48 | 533,933            | 0.03            | TRY 8,700,000  | Turkey Government Bond, 10.700%, 17/08/22               | 932,089              | 0.05            |
|  |  |                    |                 | TRY 27,806,000   | Turkey Government Bond, 8.500%, 14/09/22                | 2,896,625            | 0.16            |
| <b>Total South Africa</b>  |  | <b>141,260,034</b> | <b>7.71</b>     | TRY 48,618,000   | Turkey Government Bond, 12.200%, 18/01/23               | 5,207,373            | 0.28            |
| Thailand   |  |                    |                 | TRY 5,000,000  | Turkey Government Bond, 7.100%, 08/03/23                | 490,072              | 0.03            |
| THB 26,129,000   | Thailand Government Bond, 1.875%, 17/06/22                 | 826,381            | 0.05            | TRY 6,000,000  | Turkey Government Bond, 16.200%, 14/06/23               | 674,417              | 0.04            |
| THB 161,852,000  | Thailand Government Bond, 2.000%, 17/12/22                 | 5,161,758          | 0.28            | TRY 2,300,000  | Turkey Government Bond, 8.800%, 27/09/23                | 222,918              | 0.01            |
| THB 343,770,000  | Thailand Government Bond, 3.625%, 16/06/23                 | 11,374,393         | 0.62            | TRY 3,000,000  | Turkey Government Bond, 10.400%, 20/03/24               | 294,388              | 0.02            |
| THB 255,350,000  | Thailand Government Bond, 2.400%, 17/12/23                 | 8,325,665          | 0.45            | TRY 30,447,000   | Turkey Government Bond, 9.000%, 24/07/24                | 2,828,285            | 0.15            |
| THB 103,000,000  | Thailand Government Bond, 0.750%, 17/06/24                 | 3,227,818          | 0.18            | TRY 8,300,000  | Turkey Government Bond, 8.000%, 12/03/25                | 715,114              | 0.04            |
| THB 358,109,000  | Thailand Government Bond, 1.450%, 17/12/24                 | 11,470,829         | 0.63            | TRY 38,209,000   | Turkey Government Bond, 10.600%, 11/02/26               | 3,448,156            | 0.19            |
| THB 276,000,000  | Thailand Government Bond, 0.950%, 17/06/25                 | 8,698,749          | 0.47            | TRY 12,857,000   | Turkey Government Bond, 11.000%, 24/02/27               | 1,143,256            | 0.06            |
| THB 287,164,000  | Thailand Government Bond, 3.850%, 12/12/25                 | 10,178,156         | 0.55            | TRY 31,757,000   | Turkey Government Bond, 10.500%, 11/08/27               | 2,726,990            | 0.15            |
| THB 224,778,000  | Thailand Government Bond, 2.125%, 17/12/26                 | 7,462,186          | 0.41            | TRY 6,200,000  | Turkey Government Bond, 12.400%, 08/03/28               | 585,209              | 0.03            |
| THB 16,396,000   | Thailand Government Bond, 3.580%, 17/12/27                 | 589,326            | 0.03            | TRY 37,000,000   | Turkey Government Bond, 11.700%, 13/11/30               | 3,268,138            | 0.18            |
| THB 366,700,000  | Thailand Government Bond, 2.875%, 17/12/28                 | 12,649,648         | 0.69            | TRY 38,200,000   | Turkey Government Bond, 12.600%, perpetual              | 3,758,440            | 0.20            |
| THB 222,757,000  | Thailand Government Bond, 4.875%, 22/06/29                 | 8,647,517          | 0.47            | <b>Total Turkey</b>  |   | <b>31,595,179</b>    | <b>1.72</b>     |
| THB 381,000,000  | Thailand Government Bond, 1.600%, 17/12/29                 | 11,906,150         | 0.65            | Uruguay  |   |                      |                 |
| THB 127,739,000  | Thailand Government Bond, 3.650%, 20/06/31                 | 4,649,583          | 0.25            | UYU 50,000   | Uruguay Government International Bond, 9.875%, 20/06/22 | 1,183                | 0.00            |
| THB 331,159,000  | Thailand Government Bond, 3.775%, 25/06/32                 | 12,216,133         | 0.67            | UYU 40,750,000   | Uruguay Government International Bond, 8.500%, 15/03/28 | 973,417              | 0.05            |
| THB 98,600,000   | Thailand Government Bond, 1.600%, 17/06/35                 | 2,875,048          | 0.16            | UYU 40,000,000   | Uruguay Government International Bond, 8.250%, 21/05/31 | 938,944              | 0.05            |
| THB 191,000,000  | Thailand Government Bond, 1.585%, 17/12/35                 | 5,546,275          | 0.30            | <b>Total Uruguay</b>   |   | <b>1,913,544</b>     | <b>0.10</b>     |
| THB 194,851,000  | Thailand Government Bond, 3.400%, 17/06/36                 | 6,950,743          | 0.38            | <b>Total Government Bonds</b>  |   | <b>1,782,154,690</b> | <b>97.23</b>    |
| THB 355,600,000  | Thailand Government Bond, 3.300%, 17/06/38                 | 12,495,774         | 0.68            | Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market       |   |                      |                 |
| THB 76,000,000   | Thailand Government Bond, 2.000%, 17/06/42                 | 2,208,150          | 0.12            | <b>TOTAL INVESTMENTS</b>   |   | <b>1,782,518,174</b> | <b>97.25</b>    |
| THB 151,605,000  | Thailand Government Bond, 2.875%, 17/06/46                 | 4,897,377          | 0.27            |  |   |                      |                 |
| THB 86,000,000   | Thailand Government Bond, 2.000%, perpetual                | 2,740,965          | 0.15            |  |   |                      |                 |
| THB 25,000,000   | Thailand Government Bond, 1.875%, perpetual                | 654,062            | 0.04            |  |   |                      |                 |
| <b>Total Thailand</b>  |  | <b>155,752,686</b> | <b>8.50</b>     |  |   |                      |                 |

## Schedule of Investments *(continued)*

as at 30 June 2021 (Expressed in US Dollar)

### Derivatives

Forward Foreign Exchange Contracts – 0.00%

| Description   | Counterparty      | Amount Bought | Amount Sold    | Unrealised Gain | % of Net Assets |
|---|-------------------|---------------|----------------|-----------------|-----------------|
| Bought BRL / Sold USD, due 07/07/21                         | HSBC Bank PLC     | 6,000,000     | 1,168,702      | 26,399          | 0.00            |
| Bought RUB / Sold USD, due 07/07/21                         | UBS AG            | 376,000,000   | 5,087,613      | 55,862          | 0.01            |
| Bought USD / Sold BRL, due 07/07/21                         | HSBC Bank PLC     | 1,212,366     | 6,000,000      | 17,264          | 0.00            |
| Bought USD / Sold IDR, due 07/07/21                         | Barclays Bank PLC | 3,020,440     | 43,800,000,000 | 5,876           | 0.00            |
| Bought USD / Sold RSD, due 05/08/21                         | BNP Paribas SA    | 2,191,403     | 216,000,000    | 14,186          | 0.00            |
| Bought USD / Sold RUB, due 07/07/21                         | UBS AG            | 5,184,276     | 376,000,000    | 40,802          | 0.00            |
| Total Unrealised Gain on Forward Foreign Exchange Contracts |                   |               |                | 160,389         | 0.01            |

  

| Description   | Counterparty      | Amount Bought  | Amount Sold | Unrealised Loss | % of Net Assets |
|---|-------------------|----------------|-------------|-----------------|-----------------|
| Bought BRL / Sold USD, due 05/08/21                         | HSBC Bank PLC     | 6,000,000      | 1,209,214   | (17,702)        | (0.00)          |
| Bought IDR / Sold USD, due 07/07/21                         | Barclays Bank PLC | 43,800,000,000 | 3,059,514   | (44,950)        | (0.01)          |
| Bought IDR / Sold USD, due 05/08/21                         | Barclays Bank PLC | 43,800,000,000 | 3,010,889   | (9,996)         | (0.00)          |
| Bought RUB / Sold USD, due 05/08/21                         | UBS AG            | 376,000,000    | 5,162,459   | (38,932)        | (0.00)          |
| Total Unrealised Loss on Forward Foreign Exchange Contracts |                   |                |             | (111,580)       | (0.01)          |
| Total Forward Foreign Exchange Contracts                    |                   |                |             | 48,809          | 0.00            |

  

|                                |                      |               |
|--------------------------------|----------------------|---------------|
| Other Net Assets/(Liabilities) | 50,411,482           | 2.75          |
| <b>TOTAL NET ASSETS</b>        | <b>1,832,978,465</b> | <b>100.00</b> |



## Schedule of Investments

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description                               | Market Value | % of Net 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 - 96.58%   |   |              |                 | Common and Preferred Stocks - 96.58% <i>(continued)</i>   |                                    |              |                 |
| Argentina  |   |              |                 | Hungary   |                                    |              |                 |
| USD 430  | MercadoLibre Inc                          | 669,850      | 2.48            | HUF 7,826   | OTP Bank Nyrt                      | 421,833      | 1.56            |
| Total Argentina  |   | 669,850      | 2.48            | HUF 11,777  | Richter Gedeon Nyrt                | 313,917      | 1.16            |
| Brazil   |   |              |                 | Total Hungary   |                                    |              |                 |
| BRL 32,100   | B3 SA - Brasil Bolsa Balcao               | 107,600      | 0.40            |   |                                    | 735,750      | 2.72            |
| BRL 52,100   | Itau Unibanco Holding SA-Preferred Stock  | 309,412      | 1.15            | India   |                                    |              |                 |
| BRL 154,700  | Magazine Luiza SA                         | 652,053      | 2.41            | INR 11,466  | HCL Technologies Ltd               | 151,713      | 0.56            |
| BRL 25,200   | Sendas Distribuidora SA                   | 434,610      | 1.61            | USD 6,133   | HDFC Bank Ltd                      | 448,445      | 1.66            |
| Total Brazil   |   | 1,503,675    | 5.57            | USD 41,994  | ICICI Bank Ltd-ADR                 | 718,097      | 2.66            |
| British Virgin Islands   |   |              |                 | INR 3,451   | Reliance Industries Ltd            | 97,994       | 0.36            |
| USD 16,214   | Fix Price Group Ltd                       | 141,873      | 0.53            | USD 11,507  | Reliance Industries Ltd-GDR        | 651,296      | 2.41            |
| Total British Virgin Islands   |   | 141,873      | 0.53            | Total India   |                                    | 2,067,545    | 7.65            |
| Canada   |   |              |                 | Indonesia   |                                    |              |                 |
| CAD 17,281   | Parex Resources Inc                       | 288,877      | 1.07            | IDR 554,300   | Bank Mandiri Persero Tbk PT        | 225,543      | 0.83            |
| Total Canada   |   | 288,877      | 1.07            | Total Indonesia   |                                    | 225,543      | 0.83            |
| Cayman Islands   |   |              |                 | Jersey  |                                    |              |                 |
| USD 3,738  | TAL Education Group-ADR                   | 94,310       | 0.35            | GBP 5,460   | Polymetal International PLC        | 117,252      | 0.43            |
| Total Cayman Islands   |   | 94,310       | 0.35            | Total Jersey  |                                    | 117,252      | 0.43            |
| China  |   |              |                 | Korea   |                                    |              |                 |
| USD 6,393  | Alibaba Group Holding Ltd-ADR             | 1,449,805    | 5.37            | KRW 548   | Korea Zinc Co Ltd                  | 209,974      | 0.78            |
| HKD 28,500   | ANTA Sports Products Ltd                  | 670,860      | 2.48            | KRW 406   | LG Chem Ltd                        | 306,442      | 1.14            |
| USD 950  | Baidu Inc-ADR                             | 193,705      | 0.72            | KRW 232   | LG Household & Health Care Ltd     | 362,992      | 1.34            |
| HKD 67,920   | Blue Moon Group Holdings Ltd              | 96,031       | 0.36            | KRW 1,292   | NAVER Corp                         | 478,986      | 1.77            |
| HKD 385,000  | China Construction Bank Corp              | 302,910      | 1.12            | KRW 29,076  | Samsung Electronics Co Ltd         | 2,083,589    | 7.71            |
| HKD 44,500   | China Merchants Bank Co Ltd               | 379,627      | 1.41            | KRW 6,638   | Shinhan Financial Group Co Ltd     | 239,313      | 0.89            |
| USD 12,063   | JD.com Inc-ADR                            | 962,748      | 3.56            | Total Korea   |                                    | 3,681,296    | 13.63           |
| CNY 1,300  | Kweichow Moutai Co Ltd                    | 413,833      | 1.53            | Mexico  |                                    |              |                 |
| HKD 17,500   | Longfor Group Holdings Ltd                | 98,025       | 0.36            | MXN 417,500   | America Movil SAB de CV            | 314,532      | 1.16            |
| HKD 10,500   | Meituan Dianping                          | 433,204      | 1.60            | MXN 18,400  | Grupo Financiero Banorte SAB de CV | 118,992      | 0.44            |
| CNY 21,100   | Midea Group Co Ltd                        | 233,082      | 0.86            | Total Mexico  |                                    | 433,524      | 1.60            |
| USD 5,032  | NetEase Inc-ADR                           | 579,938      | 2.15            | Poland  |                                    |              |                 |
| USD 4,022  | NIO Inc-ADR                               | 213,970      | 0.79            | PLN 2,824   | CD Projekt SA                      | 137,246      | 0.51            |
| HKD 4,200  | Pharmaron Beijing Co Ltd                  | 111,952      | 0.42            | PLN 11,297  | Cyfrowy Polsat SA                  | 88,845       | 0.33            |
| HKD 41,500   | Ping An Insurance Group Co of China Ltd   | 406,404      | 1.51            | Total Poland  |                                    | 226,091      | 0.84            |
| HKD 5,500  | Shenzhou International Group Holdings Ltd | 138,884      | 0.51            | Portugal  |                                    |              |                 |
| TWD 3,349  | Silergy Corp                              | 455,548      | 1.69            | EUR 7,804   | Jeronimo Martins SGPS SA           | 142,338      | 0.53            |
| HKD 23,500   | Tencent Holdings Ltd                      | 1,767,224    | 6.54            | Total Portugal  |                                    | 142,338      | 0.53            |
| HKD 27,540   | Wuxi Biologics Cayman Inc                 | 504,638      | 1.87            | Russia  |                                    |              |                 |
| Total China  |   | 9,412,388    | 34.85           | USD 5,341   | MMC Norilsk Nickel PJSC-ADR        | 181,167      | 0.67            |
| Egypt  |   |              |                 | USD 17,530  | Rosneft Oil Co PJSC-GDR            | 135,682      | 0.50            |
| EGP 47,013   | Commercial International Bank Egypt SAE   | 156,271      | 0.58            | USD 27,371  | Sberbank of Russia PJSC-ADR        | 454,762      | 1.69            |
| Total Egypt  |   | 156,271      | 0.58            | USD 5,810   | Yandex NV                          | 411,057      | 1.52            |
| Hong Kong  |   |              |                 | Total Russia  |                                    | 1,182,668    | 4.38            |
| HKD 37,800   | AIA Group Ltd                             | 469,710      | 1.74            | South Africa  |                                    |              |                 |
| Total Hong Kong  |   | 469,710      | 1.74            | ZAR 80,928  | FirstRand Ltd                      | 303,733      | 1.12            |
|  |   |              |                 | ZAR 2,582   | Naspers Ltd                        | 542,157      | 2.01            |
|  |   |              |                 | ZAR 12,110  | Shoprite Holdings Ltd              | 131,831      | 0.49            |
|  |   |              |                 | Total South Africa  |                                    | 977,721      | 3.62            |

**Schedule of Investments (continued)**  
 as at 30 June 2021 (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 - 96.58% (continued)   |   |                   |                 |
| Taiwan   |   |                   |                 |
| TWD 336,000  | CTBC Financial Holding Co Ltd             | 273,744           | 1.01            |
| TWD 17,000   | MediaTek Inc                              | 586,954           | 2.17            |
| TWD 113,400  | Taiwan Semiconductor Manufacturing Co Ltd | 2,421,642         | 8.97            |
| <b>Total Taiwan</b>  |   | <b>3,282,340</b>  | <b>12.15</b>    |
| Thailand   |   |                   |                 |
| THB 75,200   | Kasikornbank PCL                          | 278,041           | 1.03            |
| <b>Total Thailand</b>  |   | <b>278,041</b>    | <b>1.03</b>     |
| <b>Total Common and Preferred Stocks</b>   |   | <b>26,087,063</b> | <b>96.58</b>    |
| Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market       |   |                   |                 |
|  |   | 26,087,063        | 96.58           |
| <b>TOTAL INVESTMENTS</b>   |   | <b>26,087,063</b> | <b>96.58</b>    |
| <b>Other Net Assets/(Liabilities)</b>  |   | <b>922,971</b>    | <b>3.42</b>     |
| <b>TOTAL NET ASSETS</b>  |   | <b>27,010,034</b> | <b>100.00</b>   |

## Schedule of Investments

as at 30 June 2021 (Expressed in US Dollar)

| Quantity   | Description                         | Market Value | % of Net 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 - 98.11%   |                                     |              |                 | Common and Preferred Stocks - 98.11% <i>(continued)</i>   |                |              |                 |
| China  |                                     |              |                 | United States <i>(continued)</i>  |                |              |                 |
| HKD 14,950   | Tencent Holdings Ltd                | 1,124,256    | 1.11            | USD 15,187  | Walt Disney Co | 2,669,419    | 2.63            |
| Total China  |                                     | 1,124,256    | 1.11            | USD 19,803  | Xylem Inc      | 2,375,568    | 2.34            |
| France   |                                     |              |                 | Total United States   |                |              |                 |
| EUR 14,474   | Dassault Systemes SE                | 3,510,186    | 3.46            |   |                | 57,403,326   | 56.57           |
| EUR 4,321  | LVMH Moet Hennessy Louis Vuitton SE | 3,388,684    | 3.34            | Total Common and Preferred Stocks   |                |              |                 |
| Total France   |                                     | 6,898,870    | 6.80            | 99,548,048 98.11  |                |              |                 |
| Germany  |                                     |              |                 | Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market              |                |              |                 |
| EUR 51,376   | Infineon Technologies AG            | 2,060,545    | 2.03            | TOTAL INVESTMENTS   |                |              |                 |
| Total Germany  |                                     | 2,060,545    | 2.03            | 99,548,048 98.11  |                |              |                 |
| Hong Kong  |                                     |              |                 | Other Net Assets/(Liabilities)  |                |              |                 |
| HKD 154,200  | AIA Group Ltd                       | 1,916,120    | 1.89            | 1,920,367 1.89  |                |              |                 |
| Total Hong Kong  |                                     | 1,916,120    | 1.89            | TOTAL NET ASSETS  |                |              |                 |
| Ireland  |                                     |              |                 | 101,468,415 100.00  |                |              |                 |
| USD 16,543   | Trane Technologies PLC              | 3,046,228    | 3.00            |   |                |              |                 |
| Total Ireland  |                                     | 3,046,228    | 3.00            |   |                |              |                 |
| Japan  |                                     |              |                 |   |                |              |                 |
| JPY 8,600  | Disco Corp                          | 2,630,597    | 2.59            |   |                |              |                 |
| JPY 23,500   | Hoya Corp                           | 3,118,795    | 3.07            |   |                |              |                 |
| JPY 34,000   | Murata Manufacturing Co Ltd         | 2,598,324    | 2.56            |   |                |              |                 |
| JPY 38,100   | Shiseido Co Ltd                     | 2,804,893    | 2.77            |   |                |              |                 |
| Total Japan  |                                     | 11,152,609   | 10.99           |   |                |              |                 |
| Switzerland  |                                     |              |                 |   |                |              |                 |
| CHF 24,273   | Nestle SA                           | 3,025,623    | 2.98            |   |                |              |                 |
| CHF 29,511   | Novartis AG                         | 2,692,019    | 2.66            |   |                |              |                 |
| CHF 9,181  | Roche Holding AG                    | 3,461,933    | 3.41            |   |                |              |                 |
| Total Switzerland  |                                     | 9,179,575    | 9.05            |   |                |              |                 |
| United Kingdom   |                                     |              |                 |   |                |              |                 |
| GBP 53,334   | Ashtead Group PLC                   | 3,952,102    | 3.90            |   |                |              |                 |
| GBP 25,562   | London Stock Exchange Group PLC     | 2,814,417    | 2.77            |   |                |              |                 |
| Total United Kingdom   |                                     | 6,766,519    | 6.67            |   |                |              |                 |
| United States  |                                     |              |                 |   |                |              |                 |
| USD 14,065   | Abbott Laboratories                 | 1,630,555    | 1.61            |   |                |              |                 |
| USD 2,676  | Alphabet Inc                        | 6,534,230    | 6.44            |   |                |              |                 |
| USD 1,282  | Amazon.com Inc                      | 4,410,285    | 4.35            |   |                |              |                 |
| USD 31,735   | Applied Materials Inc               | 4,519,064    | 4.45            |   |                |              |                 |
| USD 46,066   | Charles Schwab Corp                 | 3,354,066    | 3.31            |   |                |              |                 |
| USD 16,331   | CME Group Inc                       | 3,473,277    | 3.42            |   |                |              |                 |
| USD 90,988   | Corning Inc                         | 3,721,409    | 3.67            |   |                |              |                 |
| USD 20,609   | First Republic Bank                 | 3,857,387    | 3.80            |   |                |              |                 |
| USD 21,230   | JPMorgan Chase & Co                 | 3,302,114    | 3.25            |   |                |              |                 |
| USD 8,662  | Martin Marietta Materials Inc       | 3,047,378    | 3.00            |   |                |              |                 |
| USD 43,645   | Merck & Co Inc                      | 3,394,272    | 3.35            |   |                |              |                 |
| USD 9,948  | salesforce.com Inc                  | 2,429,998    | 2.39            |   |                |              |                 |
| USD 5,126  | ServiceNow Inc                      | 2,816,993    | 2.78            |   |                |              |                 |
| USD 12,775   | Splunk Inc                          | 1,847,010    | 1.82            |   |                |              |                 |
| USD 17,194   | Visa Inc                            | 4,020,301    | 3.96            |   |                |              |                 |

## Schedule of Investments

as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value  | Description  | Market Value     | % of Net Assets | Nominal Value   | Description                                    | Market Value     | % of Net Assets |
|--|--|------------------|-----------------|---|--|------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market |  |                  |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |  |                  |                 |
| Corporate Bonds - 99.09%   |  |                  |                 | Corporate Bonds - 99.09% <i>(continued)</i>   |  |                  |                 |
| Australia  |  |                  |                 | Canada <i>(continued)</i>   |  |                  |                 |
| USD 100,000  | Australia & New Zealand Banking Group Ltd, 2.625%, perpetual | 103,109          | 0.07            | USD 175,000   | Canadian Pacific Railway Co, 4.450%, perpetual | 184,933          | 0.13            |
| USD 30,000   | National Australia Bank Ltd, 3.000%, 20/01/23                | 31,226           | 0.02            | USD 50,000  | Canadian Pacific Railway Co, 5.950%, perpetual | 69,186           | 0.05            |
| USD 50,000   | National Australia Bank Ltd, 3.625%, 20/06/23                | 53,187           | 0.04            | USD 290,000   | Enbridge Inc, 2.500%, 15/01/25                 | 304,198          | 0.21            |
| USD 100,000  | National Australia Bank Ltd, 3.375%, 14/01/26                | 110,110          | 0.08            | USD 170,000   | Enbridge Inc, 5.500%, perpetual                | 227,975          | 0.16            |
| USD 30,000   | National Australia Bank Ltd Ltd, 1.875%, 13/12/22            | 30,682           | 0.02            | USD 50,000  | Magna International Inc, 2.450%, 15/06/30      | 51,207           | 0.03            |
| USD 70,000   | Rio Tinto Finance USA Ltd, 5.200%, 02/11/40                  | 95,948           | 0.07            | USD 100,000   | Manulife Financial Corp, 4.061%, 24/02/32      | 110,323          | 0.08            |
| USD 100,000  | Westpac Banking Corp, 3.300%, 26/02/24                       | 107,203          | 0.07            | USD 40,000  | Manulife Financial Corp, 5.375%, 04/03/46      | 56,149           | 0.04            |
| USD 90,000   | Westpac Banking Corp, 4.322%, 23/11/31                       | 100,065          | 0.07            | USD 100,000   | National Bank of Canada, 2.100%, 01/02/23      | 102,601          | 0.07            |
| USD 110,000  | Westpac Banking Corp, 2.668%, 15/11/35                       | 108,304          | 0.07            | USD 175,000   | Rogers Communications Inc, 3.000%, 15/03/23    | 181,232          | 0.12            |
| USD 270,000  | Westpac Banking Corp, 3.350%, perpetual                      | 298,612          | 0.20            | USD 200,000   | Rogers Communications Inc, 5.000%, 15/03/44    | 250,164          | 0.17            |
| USD 90,000   | Westpac Banking Corp, 2.963%, perpetual                      | 88,361           | 0.06            | USD 75,000  | Royal Bank of Canada, 3.700%, 05/10/23         | 80,435           | 0.05            |
| <b>Total Australia</b>   |  | <b>1,126,807</b> | <b>0.77</b>     | USD 400,000   | Royal Bank of Canada, 2.250%, 01/11/24         | 419,192          | 0.29            |
| Canada   |  |                  |                 | USD 90,000  | Royal Bank of Canada, 4.650%, 27/01/26         | 103,141          | 0.07            |
| USD 50,000   | Bank of Montreal, 2.550%, 06/11/22                           | 51,412           | 0.03            | USD 100,000   | Toronto-Dominion Bank, 0.750%, 12/06/23        | 100,720          | 0.07            |
| USD 210,000  | Bank of Montreal, 0.949%, perpetual                          | 206,317          | 0.14            | USD 100,000   | Toronto-Dominion Bank, 1.150%, 12/06/25        | 100,744          | 0.07            |
| USD 75,000   | Bank of Nova Scotia, 2.200%, 03/02/25                        | 78,303           | 0.05            | USD 40,000  | Toronto-Dominion Bank, 3.625%, 15/09/31        | 44,260           | 0.03            |
| USD 300,000  | Bank of Nova Scotia, 1.300%, 11/06/25                        | 302,871          | 0.21            | USD 130,000   | Toronto-Dominion Bank, 0.450%, perpetual       | 130,083          | 0.09            |
| USD 190,000  | Bank of Nova Scotia, 4.500%, 16/12/25                        | 215,528          | 0.15            | USD 100,000   | Toronto-Dominion Bank, 0.750%, perpetual       | 99,046           | 0.07            |
| USD 120,000  | Bell Canada Inc, 4.464%, 01/04/48                            | 148,908          | 0.10            | USD 100,000   | Waste Connections Inc, 3.500%, 01/05/29        | 110,160          | 0.08            |
| USD 100,000  | Brookfield Finance Inc, 4.850%, 29/03/29                     | 117,795          | 0.08            | <b>Total Canada</b>   |  | <b>5,039,159</b> | <b>3.45</b>     |
| USD 125,000  | Brookfield Finance Inc, 4.350%, 15/04/30                     | 144,440          | 0.10            | Cayman Islands  |  |                  |                 |
| USD 90,000   | Brookfield Finance Inc, 4.700%, 20/09/47                     | 109,740          | 0.07            | USD 200,000   | Alibaba Group Holding Ltd, 4.200%, 06/12/47    | 230,782          | 0.16            |
| USD 100,000  | Canadian Imperial Bank of Commerce, 0.950%, 23/06/23         | 100,916          | 0.07            | USD 200,000   | Alibaba Group Holdings Ltd, 3.400%, 06/12/27   | 218,494          | 0.15            |
| USD 175,000  | Canadian Imperial Bank of Commerce, 2.250%, 28/01/25         | 182,947          | 0.13            | USD 200,000   | Baidu Inc, 3.875%, 29/09/23                    | 212,614          | 0.14            |
| USD 100,000  | Canadian Imperial Bank of Commerce, 3.100%, perpetual        | 106,312          | 0.07            | USD 150,000   | Sands China Ltd, 4.600%, 08/08/23              | 159,285          | 0.11            |
| USD 175,000  | Canadian National Railway Co, 4.450%, 20/01/49               | 217,770          | 0.15            | USD 100,000   | Sands China Ltd, 5.400%, 08/08/28              | 116,213          | 0.08            |
| USD 100,000  | Canadian Pacific Railway Co, 2.900%, 01/02/25                | 106,177          | 0.07            | <b>Total Cayman Islands</b>   |  | <b>937,388</b>   | <b>0.64</b>     |
| USD 100,000  | Canadian Pacific Railway Co, 2.050%, 05/03/30                | 99,653           | 0.07            | France  |  |                  |                 |
| USD 80,000   | Canadian Pacific Railway Co, 6.125%, 15/09/15                | 124,321          | 0.08            | USD 50,000  | Legrand France SA, 8.500%, perpetual           | 63,191           | 0.04            |
|  |  |                  |                 | USD 200,000   | Orange SA, 9.000%, 01/03/31                    | 315,066          | 0.22            |
|  |  |                  |                 | USD 100,000   | Orange SA, 5.375%, 13/01/42                    | 134,979          | 0.09            |
|  |  |                  |                 | USD 50,000  | Orange SA, 5.500%, 06/02/44                    | 69,603           | 0.05            |
|  |  |                  |                 | <b>Total France</b>   |  | <b>582,839</b>   | <b>0.40</b>     |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value  | Description   | Market Value | % of Net Assets | Nominal Value  | Description   | Market Value | % of Net Assets |
|--|---|--------------|-----------------|--|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |              |                 |
| Corporate Bonds - 99.09% (continued)   |   |              |                 | Corporate Bonds - 99.09% (continued)   |   |              |                 |
| Germany  |   |              |                 | Japan (continued)  |   |              |                 |
| USD 390,000  | Deutsche Bank AG, 3.961%, 26/11/25  | 422,031      | 0.29            | USD 160,000  | Sumitomo Mitsui Financial Group Inc, 3.784%, 09/03/26       | 178,085      | 0.12            |
| Total Germany  |   | 422,031      | 0.29            | USD 150,000  | Sumitomo Mitsui Financial Group Inc, 2.632%, 14/07/26       | 159,323      | 0.11            |
| Guernsey   |   |              |                 | USD 70,000   | Sumitomo Mitsui Financial Group Inc, 3.040%, 16/07/29       | 75,041       | 0.05            |
| USD 150,000  | Credit Suisse Group Funding Guernsey Ltd, 3.800%, 09/06/23                              | 158,856      | 0.11            | USD 50,000   | Sumitomo Mitsui Financial Group Inc, 2.130%, 08/07/30       | 50,268       | 0.03            |
| USD 100,000  | Credit Suisse Group Funding Guernsey Ltd, 4.875%, 15/05/45                              | 126,191      | 0.08            | USD 200,000  | Sumitomo Mitsui Financial Group Inc, 2.142%, 23/09/30       | 195,582      | 0.13            |
| Total Guernsey   |   | 285,047      | 0.19            | USD 20,000   | Sumitomo Mitsui Financial Group Inc, 2.296%, 12/01/41       | 18,731       | 0.01            |
| Ireland  |   |              |                 | USD 350,000  | Takeda Pharmaceutical Co Ltd, 5.000%, 26/11/28              | 421,557      | 0.29            |
| USD 200,000  | GE Capital International Funding Co Unlimited Co, 3.373%, 15/11/25                      | 218,198      | 0.15            | USD 100,000  | Toyota Motor Corp, 0.681%, 25/03/24                         | 100,150      | 0.07            |
| USD 300,000  | GE Capital International Funding Co Unlimited Co, 4.418%, 15/11/35                      | 360,321      | 0.25            | Total Japan  |   | 3,449,891    | 2.36            |
| USD 30,000   | Johnson Controls International PLC, 3.625%, 02/07/24                                    | 32,235       | 0.02            | Jersey   |   |              |                 |
| USD 30,000   | Johnson Controls International PLC, 3.900%, 14/02/26                                    | 33,242       | 0.02            | USD 30,000   | Aptiv PLC, 5.400%, 15/03/49                                 | 40,724       | 0.03            |
| USD 100,000  | Johnson Controls International plc / Tyco Fire & Security Finance SCA, 1.750%, 15/09/30 | 96,377       | 0.07            | USD 50,000   | Aptiv PLC, 4.350%, perpetual                                | 57,642       | 0.04            |
| USD 175,000  | STERIS Irish FinCo UnLtd Co, 2.700%, perpetual  | 178,400      | 0.12            | Total Jersey   |   | 98,366       | 0.07            |
| Total Ireland  |   | 918,773      | 0.63            | Lithuania  |   |              |                 |
| Japan  |   |              |                 | USD 210,000  | NXP BV / NXP Funding LLC, 5.550%, perpetual                 | 257,479      | 0.18            |
| USD 100,000  | Mitsubishi UFJ Financial Group Inc, 3.455%, 02/03/23                                    | 105,049      | 0.07            | Total Lithuania  |   | 257,479      | 0.18            |
| USD 100,000  | Mitsubishi UFJ Financial Group Inc, 3.761%, 26/07/23                                    | 106,768      | 0.07            | Luxembourg   |   |              |                 |
| USD 100,000  | Mitsubishi UFJ Financial Group Inc, 3.777%, 02/03/25                                    | 109,790      | 0.07            | USD 50,000   | Ingersoll-Rand Luxembourg Finance SA, 3.800%, 21/03/29      | 56,442       | 0.04            |
| USD 100,000  | Mitsubishi UFJ Financial Group Inc, 3.677%, 22/02/27                                    | 111,706      | 0.08            | USD 20,000   | Trane Technologies Luxembourg Finance SA, 4.500%, 21/03/49  | 25,129       | 0.01            |
| USD 100,000  | Mitsubishi UFJ Financial Group Inc, 3.961%, 02/03/28                                    | 113,628      | 0.08            | USD 50,000   | Trane Technologies Luxembourg Finance SA, 3.500%, perpetual | 54,741       | 0.04            |
| USD 100,000  | Mitsubishi UFJ Financial Group Inc, 3.741%, 07/03/29                                    | 112,573      | 0.08            | Total Luxembourg   |   | 136,312      | 0.09            |
| USD 300,000  | Mitsubishi UFJ Financial Group Inc, 0.848%, perpetual                                   | 301,440      | 0.21            | Mexico   |   |              |                 |
| USD 70,000   | Mitsubishi UFJ Financial Group Inc, 4.153%, perpetual                                   | 83,814       | 0.06            | USD 200,000  | America Movil SAB de CV, 3.625%, 22/04/29                   | 220,796      | 0.15            |
| USD 200,000  | Mizuho Financial Group Inc, 1.241%, 10/07/24  | 202,670      | 0.14            | USD 100,000  | America Movil SAB de CV, 4.375%, 22/04/49                   | 123,544      | 0.09            |
| USD 100,000  | Mizuho Financial Group Inc, 2.201%, 10/07/31  | 99,850       | 0.07            | USD 150,000  | Coca-Cola Femsa SAB de CV, 1.850%, 01/09/32                 | 144,684      | 0.10            |
| USD 200,000  | Mizuho Financial Group Inc, 4.254%, perpetual   | 230,452      | 0.16            | USD 150,000  | Fomento Economico Mexicano SAB de CV, 4.375%, 10/05/43      | 179,203      | 0.12            |
| USD 100,000  | Sumitomo Mitsui Financial Group Inc, 3.102%, 17/01/23                                   | 104,209      | 0.07            | USD 50,000   | Grupo Televisa SAB, 6.125%, 31/01/46                        | 68,602       | 0.05            |
| USD 200,000  | Sumitomo Mitsui Financial Group Inc, 0.508%, 12/01/24                                   | 199,266      | 0.14            | USD 50,000   | Grupo Televisa SAB, 5.250%, 24/05/49                        | 62,815       | 0.04            |
| USD 350,000  | Sumitomo Mitsui Financial Group Inc, 2.696%, 16/07/24                                   | 369,939      | 0.25            | Total Mexico   |   | 799,644      | 0.55            |
|  |   |              |                 | Netherlands  |   |              |                 |
|  |   |              |                 | USD 180,000  | Deutsche Telekom International Finance BV, 8.750%, 15/06/30 | 269,586      | 0.19            |
|  |   |              |                 | USD 100,000  | ING Groep NV, 3.550%, 09/04/24                              | 107,664      | 0.07            |
|  |   |              |                 | USD 100,000  | ING Groep NV, 4.550%, 02/10/28                              | 117,366      | 0.08            |
|  |   |              |                 | USD 125,000  | NXP BV / NXP Funding LLC, 5.350%, 01/03/26                  | 145,796      | 0.10            |
|  |   |              |                 | Total Netherlands  |   | 640,412      | 0.44            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value  | Description                                      | Market Value | % of Net Assets | Nominal Value  | Description                                    | Market Value | % of Net Assets |
|--|--|--------------|-----------------|--|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 |
| Corporate Bonds - 99.09% (continued)   |  |              |                 | Corporate Bonds - 99.09% (continued)   |  |              |                 |
| Singapore  |  |              |                 | United Kingdom (continued)   |  |              |                 |
| USD 100,000  | Flex Ltd, 3.750%, 01/02/26                       | 108,966      | 0.07            | USD 100,000  | GlaxoSmithKline Capital PLC, 0.534%, perpetual | 100,157      | 0.07            |
| <b>Total Singapore</b>   |  |              |                 | <b>Total United Kingdom</b>  |  |              |                 |
| <b>108,966 0.07</b>  |  |              |                 | <b>7,067,925 4.84</b>  |  |              |                 |
| Spain  |  |              |                 | United States  |  |              |                 |
| USD 100,000  | Banco Santander SA, 3.848%, 12/04/23             | 105,708      | 0.07            | USD 200,000  | 3M Co, 3.250%, 14/02/24                        | 213,740      | 0.15            |
| USD 200,000  | Banco Santander SA, 5.179%, 19/11/25             | 228,804      | 0.16            | USD 170,000  | 3M Co, 2.375%, 26/08/29                        | 178,175      | 0.12            |
| USD 100,000  | Banco Santander SA, 1.849%, 25/03/26             | 101,150      | 0.07            | USD 150,000  | 3M Co, 4.000%, 14/09/48                        | 183,472      | 0.13            |
| USD 100,000  | Banco Santander SA, 3.306%, 27/06/29             | 108,614      | 0.07            | USD 50,000   | Abbott Laboratories, 2.950%, 15/03/25          | 53,718       | 0.04            |
| USD 100,000  | Telefonica Emisiones SA, 4.103%, 08/03/27        | 112,568      | 0.08            | USD 50,000   | Abbott Laboratories, 3.750%, 30/11/26          | 56,558       | 0.04            |
| USD 170,000  | Telefonica Emisiones SA, 4.665%, 06/03/38        | 199,996      | 0.14            |  |  |              |                 |
| USD 90,000   | Telefonica Emisiones SA, 4.895%, 06/03/48        | 107,641      | 0.07            |  |  |              |                 |
| <b>Total Spain</b>   |  |              |                 |  |  |              |                 |
| <b>964,481 0.66</b>  |  |              |                 |  |  |              |                 |
| Sweden   |  |              |                 |  |  |              |                 |
| USD 50,000   | Svenska Handelsbanken AB, 3.900%, 20/11/23       | 54,179       | 0.04            |  |  |              |                 |
| <b>Total Sweden</b>  |  |              |                 |  |  |              |                 |
| <b>54,179 0.04</b>   |  |              |                 |  |  |              |                 |
| Switzerland  |  |              |                 |  |  |              |                 |
| USD 250,000  | Credit Suisse AG, 0.495%, 02/02/24               | 249,095      | 0.17            |  |  |              |                 |
| <b>Total Switzerland</b>   |  |              |                 |  |  |              |                 |
| <b>249,095 0.17</b>  |  |              |                 |  |  |              |                 |
| United Kingdom   |  |              |                 |  |  |              |                 |
| USD 50,000   | AstraZeneca PLC, 3.500%, 17/08/23                | 53,109       | 0.04            |  |  |              |                 |
| USD 70,000   | AstraZeneca PLC, 3.375%, 16/11/25                | 76,656       | 0.05            |  |  |              |                 |
| USD 80,000   | AstraZeneca PLC, 4.000%, 17/01/29                | 91,955       | 0.06            |  |  |              |                 |
| USD 80,000   | AstraZeneca PLC, 6.450%, 15/09/37                | 119,247      | 0.08            |  |  |              |                 |
| USD 50,000   | AstraZeneca PLC, 4.375%, 16/11/45                | 62,201       | 0.04            |  |  |              |                 |
| USD 20,000   | AstraZeneca PLC, 4.375%, 17/08/48                | 25,224       | 0.02            |  |  |              |                 |
| USD 90,000   | AstraZeneca PLC, 2.125%, 06/08/50                | 78,548       | 0.05            |  |  |              |                 |
| USD 330,000  | Barclays PLC, 4.338%, 16/05/24                   | 351,810      | 0.24            |  |  |              |                 |
| USD 100,000  | Barclays PLC, 2.852%, 07/05/26                   | 105,633      | 0.07            |  |  |              |                 |
| USD 290,000  | Barclays PLC, 4.972%, 16/05/29                   | 339,813      | 0.23            |  |  |              |                 |
| USD 100,000  | Barclays PLC, 5.250%, perpetual                  | 132,938      | 0.09            |  |  |              |                 |
| USD 120,000  | British Telecommunications PLC, 9.625%, 15/12/30 | 186,085      | 0.13            |  |  |              |                 |
| USD 110,000  | Diageo Capital PLC, 2.625%, 29/04/23             | 113,983      | 0.08            |  |  |              |                 |
| USD 220,000  | Diageo Capital PLC, 2.375%, 24/10/29             | 227,973      | 0.16            |  |  |              |                 |
| USD 100,000  | GlaxoSmithKline Capital PLC, 3.000%, 01/06/24    | 106,646      | 0.07            |  |  |              |                 |
| USD 50,000   | GlaxoSmithKline Capital PLC, 3.375%, 01/06/29    | 55,578       | 0.04            |  |  |              |                 |

## Schedule of Investments *(continued)* as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value   | Description   | Market Value | % of Net Assets | Nominal Value   | Description  | Market Value | % of Net Assets |
|---|---|--------------|-----------------|---|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |   |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |  |              |                 |
| Corporate Bonds - 99.09% <i>(continued)</i>   |   |              |                 | Corporate Bonds - 99.09% <i>(continued)</i>   |  |              |                 |
| United States <i>(continued)</i>  |   |              |                 | United States <i>(continued)</i>  |  |              |                 |
| USD 205,000   | Abbott Laboratories, 4.750%, 30/11/36                 | 264,013      | 0.18            | USD 100,000   | Amazon.com Inc, 2.100%, perpetual                  | 101,683      | 0.07            |
| USD 30,000  | Abbott Laboratories, 6.000%, 01/04/39                 | 43,946       | 0.03            | USD 80,000  | Amazon.com Inc, 3.100%, perpetual                  | 84,096       | 0.06            |
| USD 100,000   | Abbott Laboratories, 4.900%, 30/11/46                 | 136,470      | 0.09            | USD 60,000  | Amazon.com Inc, 3.250%, perpetual                  | 63,518       | 0.04            |
| USD 270,000   | AbbVie Inc, 2.850%, 14/05/23                          | 281,105      | 0.19            | USD 60,000  | Amcor Finance USA Inc, 3.625%, perpetual           | 65,838       | 0.05            |
| USD 420,000   | AbbVie Inc, 3.800%, 15/03/25                          | 459,329      | 0.31            | USD 145,000   | American Assets Trust LP, 3.375%, perpetual        | 149,842      | 0.10            |
| USD 230,000   | AbbVie Inc, 4.250%, 14/11/28                          | 266,710      | 0.18            | USD 170,000   | American Express Co, 2.650%, 02/12/22              | 175,562      | 0.12            |
| USD 220,000   | AbbVie Inc, 4.500%, 14/05/35                          | 265,749      | 0.18            | USD 250,000   | American Express Co, 3.700%, 03/08/23              | 266,205      | 0.18            |
| USD 260,000   | AbbVie Inc, 4.850%, 15/06/44                          | 330,424      | 0.23            | USD 70,000  | American Express Co, 4.050%, 03/12/42              | 83,772       | 0.06            |
| USD 150,000   | AbbVie Inc, 4.700%, 14/05/45                          | 187,149      | 0.13            | USD 100,000   | American Honda Finance Corp, 2.050%, 10/01/23      | 102,587      | 0.07            |
| USD 260,000   | AbbVie Inc, 4.875%, 14/11/48                          | 337,134      | 0.23            | USD 100,000   | American Honda Finance Corp, 1.950%, 10/05/23      | 102,851      | 0.07            |
| USD 195,000   | Adobe Inc, 3.250%, 01/02/25                           | 211,212      | 0.14            | USD 80,000  | American Honda Finance Corp, 1.000%, 10/09/25      | 80,003       | 0.05            |
| USD 50,000  | Adobe Inc, 2.300%, 01/02/30                           | 52,057       | 0.04            | USD 100,000   | American Honda Finance Corp, 0.650%, perpetual     | 100,450      | 0.07            |
| USD 70,000  | AES Corp, 1.375%, 15/01/26                            | 69,303       | 0.05            | USD 40,000  | American Honda Finance Corp, 2.000%, perpetual     | 41,041       | 0.03            |
| USD 50,000  | AES Corp, 2.450%, 15/01/31                            | 49,518       | 0.03            | USD 100,000   | American International Group Inc, 2.500%, 30/06/25 | 105,495      | 0.07            |
| USD 50,000  | Aetna Inc, 2.800%, 15/06/23                           | 52,042       | 0.04            | USD 210,000   | American International Group Inc, 4.250%, 15/03/29 | 242,380      | 0.17            |
| USD 120,000   | Aetna Inc, 3.875%, 15/08/47                           | 134,797      | 0.09            | USD 270,000   | American International Group Inc, 4.800%, 10/07/45 | 338,391      | 0.23            |
| USD 120,000   | Affiliated Managers Group Inc, 3.300%, 15/06/30       | 129,456      | 0.09            | USD 230,000   | American Tower Corp, 3.500%, 31/01/23              | 240,946      | 0.16            |
| USD 120,000   | Aflac Inc, 3.600%, 01/04/30                           | 135,277      | 0.09            | USD 290,000   | American Tower Corp, 3.550%, 15/07/27              | 318,405      | 0.22            |
| USD 200,000   | Agilent Technologies Inc, 2.750%, 15/09/29            | 209,792      | 0.14            | USD 50,000  | American Tower Corp, 3.800%, 15/08/29              | 55,767       | 0.04            |
| USD 140,000   | Alexandria Real Estate Equities Inc, 3.450%, 30/04/25 | 152,705      | 0.10            | USD 90,000  | American Tower Corp, 3.700%, 15/10/49              | 97,538       | 0.07            |
| USD 80,000  | Alexandria Real Estate Equities Inc, 1.875%, 01/02/33 | 75,718       | 0.05            | USD 100,000   | American Water Capital Corp, 3.400%, 01/03/25      | 108,635      | 0.07            |
| USD 145,000   | Alexandria Real Estate Equities Inc, 4.000%, 01/02/50 | 167,242      | 0.11            | USD 100,000   | American Water Capital Corp, 3.750%, 01/09/47      | 112,887      | 0.08            |
| USD 90,000  | Allstate Corp, 4.200%, 15/12/46                       | 110,725      | 0.08            | USD 50,000  | American Water Capital Corp, 3.450%, 01/05/50      | 54,068       | 0.04            |
| USD 190,000   | Alphabet Inc, 1.998%, 15/08/26                        | 198,810      | 0.14            | USD 150,000   | American Water Capital Corp, 3.750%, perpetual     | 170,002      | 0.12            |
| USD 60,000  | Alphabet Inc, 1.900%, 15/08/40                        | 54,622       | 0.04            | USD 80,000  | American Water Capital Corp, 2.800%, perpetual     | 84,803       | 0.06            |
| USD 110,000   | Alphabet Inc, 2.050%, 15/08/50                        | 97,358       | 0.07            | USD 195,000   | American Water Capital Corp, 4.300%, perpetual     | 234,967      | 0.16            |
| USD 120,000   | Amazon.com Inc, 2.400%, 22/02/23                      | 123,930      | 0.08            | USD 180,000   | AmerisourceBergen Corp, 0.737%, perpetual          | 180,356      | 0.12            |
| USD 225,000   | Amazon.com Inc, 3.800%, 05/12/24                      | 247,540      | 0.17            | USD 100,000   | Amgen Inc, 3.125%, 01/05/25                        | 107,566      | 0.07            |
| USD 150,000   | Amazon.com Inc, 5.200%, 03/12/25                      | 175,998      | 0.12            | USD 200,000   | Amgen Inc, 2.450%, 21/02/30                        | 206,180      | 0.14            |
| USD 100,000   | Amazon.com Inc, 1.200%, 03/06/27                      | 99,485       | 0.07            | USD 225,000   | Amgen Inc, 4.400%, 01/05/45                        | 272,846      | 0.19            |
| USD 150,000   | Amazon.com Inc, 3.875%, 22/08/37                      | 178,561      | 0.12            |   |  |              |                 |
| USD 200,000   | Amazon.com Inc, 4.950%, 05/12/44                      | 271,512      | 0.19            |   |  |              |                 |
| USD 100,000   | Amazon.com Inc, 4.050%, 22/08/47                      | 121,921      | 0.08            |   |  |              |                 |
| USD 60,000  | Amazon.com Inc, 2.500%, 03/06/50                      | 56,671       | 0.04            |   |  |              |                 |
| USD 70,000  | Amazon.com Inc, 4.250%, 22/08/57                      | 89,566       | 0.06            |   |  |              |                 |
| USD 50,000  | Amazon.com Inc, 2.700%, 03/06/60                      | 47,642       | 0.03            |   |  |              |                 |
| USD 100,000   | Amazon.com Inc, 0.450%, perpetual                     | 99,806       | 0.07            |   |  |              |                 |

## Schedule of Investments *(continued)* as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value   | Description   | Market Value | % of Net Assets | Nominal Value   | Description                                    | Market Value | % of Net Assets |
|---|---|--------------|-----------------|---|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |   |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |  |              |                 |
| Corporate Bonds - 99.09% <i>(continued)</i>   |   |              |                 | Corporate Bonds - 99.09% <i>(continued)</i>   |  |              |                 |
| United States <i>(continued)</i>  |   |              |                 | United States <i>(continued)</i>  |  |              |                 |
| USD 100,000   | Amgen Inc, 3.375%, 21/02/50   | 105,379      | 0.07            | USD 60,000  | AT&T Inc, 5.150%, 15/03/42                     | 75,251       | 0.05            |
| USD 90,000  | Amgen Inc, 4.663%, 15/06/51   | 116,233      | 0.08            | USD 100,000   | AT&T Inc, 4.300%, 15/12/42                     | 113,898      | 0.08            |
| USD 50,000  | Amgen Inc, 4.950%, perpetual  | 64,664       | 0.04            | USD 150,000   | AT&T Inc, 3.100%, 01/02/43                     | 147,049      | 0.10            |
| USD 30,000  | Amphenol Corp, 2.050%, 01/03/25   | 31,115       | 0.02            | USD 100,000   | AT&T Inc, 5.150%, 15/02/50                     | 129,377      | 0.09            |
| USD 30,000  | Amphenol Corp, 2.800%, 15/02/30   | 31,751       | 0.02            | USD 495,000   | AT&T Inc, 3.650%, 01/06/51                     | 504,691      | 0.34            |
| USD 50,000  | Analog Devices Inc, 3.125%, 05/12/23  | 52,924       | 0.04            | USD 300,000   | AT&T Inc, 3.500%, 15/09/53                     | 299,741      | 0.20            |
| USD 225,000   | Anheuser-Busch Cos LLC / Anheuser-Busch InBev Worldwide Inc, 4.900%, 01/02/46 | 284,605      | 0.19            | USD 170,000   | AT&T Inc, 3.550%, 15/09/55                     | 170,343      | 0.12            |
| USD 310,000   | Anheuser-Busch InBev Finance Inc, 3.650%, 01/02/26                            | 342,004      | 0.23            | USD 200,000   | AT&T Inc, 3.800%, 01/12/57                     | 209,000      | 0.14            |
| USD 260,000   | Anheuser-Busch InBev Worldwide Inc, 8.200%, 15/01/39                          | 431,517      | 0.30            | USD 80,000  | Atmos Energy Corp, 4.300%, 01/10/48            | 97,472       | 0.07            |
| USD 350,000   | Anheuser-Busch InBev Worldwide Inc, 5.450%, 23/01/39                          | 461,734      | 0.32            | USD 200,000   | Atmos Energy Corp, 0.625%, perpetual           | 200,054      | 0.14            |
| USD 330,000   | Anheuser-Busch InBev Worldwide Inc, 5.550%, 23/01/49                          | 453,737      | 0.31            | USD 60,000  | Autodesk Inc, 2.850%, 15/01/30                 | 63,262       | 0.04            |
| USD 200,000   | Anheuser-Busch InBev Worldwide Inc, 5.800%, 23/01/59                          | 289,036      | 0.20            | USD 60,000  | AvalonBay Communities Inc, 2.300%, 01/03/30    | 61,477       | 0.04            |
| USD 300,000   | Anthem Inc, 2.375%, 15/01/25  | 314,112      | 0.22            | USD 215,000   | AvalonBay Communities Inc, 2.450%, 15/01/31    | 221,293      | 0.15            |
| USD 150,000   | Anthem Inc, 4.650%, 15/01/43  | 187,216      | 0.13            | USD 20,000  | Avangrid Inc, 3.150%, 01/12/24                 | 21,419       | 0.01            |
| USD 110,000   | Anthem Inc, 2.550%, perpetual   | 113,462      | 0.08            | USD 50,000  | Avangrid Inc, 3.200%, 15/04/25                 | 53,755       | 0.04            |
| USD 80,000  | Anthem Inc, 3.600%, perpetual   | 87,914       | 0.06            | USD 100,000   | Avangrid Inc, 3.800%, 01/06/29                 | 112,934      | 0.08            |
| USD 170,000   | Aon Corp, 3.750%, 02/05/29  | 191,316      | 0.13            | USD 510,000   | Bank of America Corp, 3.004%, 20/12/23         | 528,610      | 0.36            |
| USD 250,000   | Apple Inc, 2.850%, 23/02/23   | 259,615      | 0.18            | USD 410,000   | Bank of America Corp, 3.864%, 23/07/24         | 436,949      | 0.30            |
| USD 250,000   | Apple Inc, 2.400%, 03/05/23   | 259,380      | 0.18            | USD 275,000   | Bank of America Corp, 4.200%, 26/08/24         | 301,840      | 0.21            |
| USD 300,000   | Apple Inc, 2.750%, 13/01/25   | 320,745      | 0.22            | USD 225,000   | Bank of America Corp, 4.000%, 22/01/25         | 246,802      | 0.17            |
| USD 250,000   | Apple Inc, 3.250%, 23/02/26   | 274,530      | 0.19            | USD 400,000   | Bank of America Corp, 3.366%, 23/01/26         | 431,124      | 0.30            |
| USD 300,000   | Apple Inc, 3.350%, 09/02/27   | 333,012      | 0.23            | USD 200,000   | Bank of America Corp, 4.450%, 03/03/26         | 226,862      | 0.16            |
| USD 300,000   | Apple Inc, 2.200%, 11/09/29   | 312,105      | 0.21            | USD 200,000   | Bank of America Corp, 3.824%, 20/01/28         | 222,124      | 0.15            |
| USD 100,000   | Apple Inc, 4.450%, 06/05/44   | 128,890      | 0.09            | USD 390,000   | Bank of America Corp, 3.705%, 24/04/28         | 431,250      | 0.30            |
| USD 200,000   | Apple Inc, 4.375%, 13/05/45   | 254,948      | 0.17            | USD 400,000   | Bank of America Corp, 3.970%, 05/03/29         | 450,948      | 0.31            |
| USD 210,000   | Apple Inc, 4.650%, 23/02/46   | 278,645      | 0.19            | USD 70,000  | Bank of America Corp, 4.271%, 23/07/29         | 80,447       | 0.06            |
| USD 200,000   | Apple Inc, 4.250%, 09/02/47   | 251,858      | 0.17            | USD 410,000   | Bank of America Corp, 3.194%, 23/07/30         | 441,394      | 0.30            |
| USD 100,000   | Apple Inc, 3.750%, 13/11/47   | 117,165      | 0.08            | USD 150,000   | Bank of America Corp, 6.110%, 29/01/37         | 205,852      | 0.14            |
| USD 100,000   | Apple Inc, 2.650%, 08/02/51   | 98,099       | 0.07            | USD 380,000   | Bank of America Corp, 4.244%, 24/04/38         | 451,622      | 0.31            |
| USD 100,000   | Apple Inc, 2.550%, 20/08/60   | 93,256       | 0.06            | USD 190,000   | Bank of America Corp, 5.875%, 07/02/42         | 273,161      | 0.19            |
| USD 100,000   | Applied Materials Inc, 5.100%, 01/10/35                                       | 132,112      | 0.09            | USD 100,000   | Bank of America Corp, 4.443%, 20/01/48         | 123,943      | 0.08            |
| USD 20,000  | Applied Materials Inc, 4.350%, 01/04/47                                       | 25,483       | 0.02            | USD 350,000   | Bank of America Corp, 4.330%, 15/03/50         | 431,501      | 0.30            |
| USD 50,000  | Archer-Daniels-Midland Co, 2.750%, 27/03/25                                   | 53,269       | 0.04            | USD 225,000   | Bank of New York Mellon Corp, 2.200%, 16/08/23 | 233,100      | 0.16            |
| USD 100,000   | Archer-Daniels-Midland Co, 3.250%, 27/03/30                                   | 110,730      | 0.08            | USD 100,000   | Bank of New York Mellon Corp, 2.100%, 24/10/24 | 104,817      | 0.07            |
| USD 200,000   | AT&T Inc, 2.625%, 01/12/22  | 205,222      | 0.14            |   |  |              |                 |
| USD 300,000   | AT&T Inc, 4.125%, 17/02/26  | 337,152      | 0.23            |   |  |              |                 |
| USD 200,000   | AT&T Inc, 1.700%, 25/03/26  | 202,148      | 0.14            |   |  |              |                 |
| USD 150,000   | AT&T Inc, 3.800%, 15/02/27  | 167,319      | 0.11            |   |  |              |                 |
| USD 150,000   | AT&T Inc, 2.250%, 01/02/32  | 147,433      | 0.10            |   |  |              |                 |
| USD 300,000   | AT&T Inc, 2.550%, 01/12/33  | 297,336      | 0.20            |   |  |              |                 |
| USD 200,000   | AT&T Inc, 4.850%, 01/03/39  | 243,150      | 0.17            |   |  |              |                 |
| USD 150,000   | AT&T Inc, 6.375%, 01/03/41  | 215,604      | 0.15            |   |  |              |                 |



## Schedule of Investments *(continued)* as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value   | Description   | Market Value | % of Net Assets | Nominal Value   | Description   | Market Value | % of Net Assets |
|---|---|--------------|-----------------|---|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |   |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |   |              |                 |
| Corporate Bonds - 99.09% <i>(continued)</i>   |   |              |                 | Corporate Bonds - 99.09% <i>(continued)</i>   |   |              |                 |
| United States <i>(continued)</i>  |   |              |                 | United States <i>(continued)</i>  |   |              |                 |
| USD 100,000   | Bank of New York Mellon Corp, 3.442%, 07/02/28                  | 110,146      | 0.08            | USD 120,000   | Campbell Soup Co, 3.950%, 15/03/25                        | 132,280      | 0.09            |
| USD 50,000  | Bank of New York Mellon Corp, 1.650%, perpetual                 | 50,172       | 0.03            | USD 90,000  | Campbell Soup Co, 4.800%, 15/03/48                        | 110,956      | 0.08            |
| USD 90,000  | Becton Dickinson and Co, 3.363%, 06/06/24                       | 96,420       | 0.07            | USD 240,000   | Capital One Bank USA NA, 3.375%, 15/02/23                 | 251,066      | 0.17            |
| USD 60,000  | Becton Dickinson and Co, 3.700%, 06/06/27                       | 66,694       | 0.05            | USD 225,000   | Capital One Financial Corp, 4.200%, 29/10/25              | 251,176      | 0.17            |
| USD 70,000  | Becton Dickinson and Co, 4.685%, 15/12/44                       | 87,289       | 0.06            | USD 150,000   | Capital One Financial Corp, 3.650%, 11/05/27              | 166,785      | 0.11            |
| USD 30,000  | Becton Dickinson and Co, 3.794%, 20/05/50                       | 33,488       | 0.02            | USD 120,000   | Caterpillar Financial Services Corp, 0.650%, 07/07/23     | 120,648      | 0.08            |
| USD 40,000  | Becton Dickinson and Co, 1.957%, perpetual                      | 39,029       | 0.03            | USD 50,000  | Caterpillar Financial Services Corp, 2.850%, 17/05/24     | 53,194       | 0.04            |
| USD 70,000  | Berry Global Inc, 1.570%, 15/01/26                              | 70,090       | 0.05            | USD 100,000   | Caterpillar Financial Services Corp, 0.800%, 13/11/25     | 99,415       | 0.07            |
| USD 30,000  | Best Buy Co Inc, 4.450%, 01/10/28                               | 34,776       | 0.02            | USD 120,000   | Caterpillar Financial Services Corp, 0.250%, perpetual    | 119,897      | 0.08            |
| USD 50,000  | Biogen Inc, 4.050%, 15/09/25                                    | 55,672       | 0.04            | USD 100,000   | Caterpillar Inc, 2.600%, 09/04/30                         | 106,733      | 0.07            |
| USD 50,000  | Biogen Inc, 2.250%, 01/05/30                                    | 50,133       | 0.03            | USD 90,000  | Caterpillar Inc, 3.803%, 15/08/42                         | 107,047      | 0.07            |
| USD 170,000   | BlackRock Inc, 3.250%, 30/04/29                                 | 190,119      | 0.13            | USD 50,000  | Caterpillar Inc, 3.250%, 19/09/49                         | 55,130       | 0.04            |
| USD 160,000   | Boardwalk Pipelines LP, 4.800%, 03/05/29                        | 185,557      | 0.13            | USD 40,000  | Caterpillar Inc, 3.250%, 09/04/50                         | 44,332       | 0.03            |
| USD 40,000  | Booking Holdings Inc, 2.750%, 15/03/23                          | 41,528       | 0.03            | USD 165,000   | Celanese US Holdings LLC, 3.500%, 08/05/24                | 176,623      | 0.12            |
| USD 50,000  | Booking Holdings Inc, 4.625%, 13/04/30                          | 59,813       | 0.04            | USD 90,000  | CenterPoint Energy Houston Electric LLC, 4.250%, 01/02/49 | 112,352      | 0.08            |
| USD 100,000   | Booking Holdings Inc, 3.650%, perpetual                         | 109,379      | 0.07            | USD 220,000   | CenterPoint Energy Inc, 2.500%, perpetual                 | 230,221      | 0.16            |
| USD 50,000  | BorgWarner Inc, 2.650%, 01/07/27                                | 53,025       | 0.04            | USD 350,000   | Charles Schwab Corp, 4.200%, perpetual                    | 390,827      | 0.27            |
| USD 130,000   | Boston Properties LP, 3.200%, 15/01/25                          | 139,169      | 0.10            | USD 150,000   | Chubb INA Holdings Inc, 3.350%, 03/05/26                  | 164,889      | 0.11            |
| USD 100,000   | Boston Properties LP, 4.500%, 01/12/28                          | 116,676      | 0.08            | USD 100,000   | Chubb INA Holdings Inc, 4.350%, 03/11/45                  | 126,447      | 0.09            |
| USD 100,000   | Boston Properties LP, 2.550%, 01/04/32                          | 100,562      | 0.07            | USD 100,000   | Cigna Corp, 3.750%, 15/07/23                              | 106,469      | 0.07            |
| USD 100,000   | Boston Scientific Corp, 1.900%, 01/06/25                        | 103,183      | 0.07            | USD 100,000   | Cigna Corp, 4.125%, 15/11/25                              | 112,089      | 0.08            |
| USD 110,000   | Boston Scientific Corp, 4.550%, 01/03/39                        | 134,342      | 0.09            | USD 200,000   | Cigna Corp, 4.375%, 15/10/28                              | 232,788      | 0.16            |
| USD 370,000   | Bristol-Myers Squibb Co, 3.900%, 20/02/28                       | 423,328      | 0.29            | USD 100,000   | Cigna Corp, 4.800%, 15/08/38                              | 124,552      | 0.09            |
| USD 340,000   | Bristol-Myers Squibb Co, 4.550%, 20/02/48                       | 443,778      | 0.30            | USD 150,000   | Cigna Corp, 4.900%, 15/12/48                              | 193,875      | 0.13            |
| USD 230,000   | Bristol-Myers Squibb Co, 2.750%, perpetual                      | 238,388      | 0.16            | USD 50,000  | Cigna Corp, 3.400%, 15/03/51                              | 52,299       | 0.04            |
| USD 230,000   | Brixmor Operating Partnership LP, 2.250%, perpetual             | 230,126      | 0.16            | USD 175,000   | Cintas Corp No 2, 3.700%, 01/04/27                        | 195,888      | 0.13            |
| USD 230,000   | Broadcom Corp Via Broadcom Cayman Finance Ltd, 3.625%, 15/01/24 | 245,686      | 0.17            | USD 50,000  | Cisco Systems Inc, 3.625%, 04/03/24                       | 54,108       | 0.04            |
| USD 370,000   | Broadcom Inc, 4.250%, 15/04/26                                  | 414,918      | 0.28            | USD 100,000   | Cisco Systems Inc, 2.500%, 20/09/26                       | 107,295      | 0.07            |
| USD 150,000   | Broadcom Inc, 5.000%, 15/04/30                                  | 177,300      | 0.12            | USD 100,000   | Cisco Systems Inc, 5.900%, 15/02/39                       | 145,548      | 0.10            |
| USD 460,000   | Broadcom Inc, 2.450%, 15/02/31                                  | 452,691      | 0.31            | USD 70,000  | Cisco Systems Inc, 5.500%, 15/01/40                       | 99,039       | 0.07            |
| USD 150,000   | Broadcom Inc, 3.500%, 15/02/41                                  | 153,933      | 0.11            | USD 250,000   | Citibank NA, 3.650%, 23/01/24                             | 269,042      | 0.18            |
| USD 100,000   | Broadridge Financial Solutions Inc, 2.900%, 01/12/29            | 105,701      | 0.07            | USD 150,000   | Citigroup Inc, 3.500%, 15/05/23                           | 158,106      | 0.11            |
|   |   |              |                 | USD 100,000   | Citigroup Inc, 1.678%, 15/05/24                           | 102,117      | 0.07            |
|   |   |              |                 | USD 250,000   | Citigroup Inc, 4.044%, 01/06/24                           | 266,385      | 0.18            |
|   |   |              |                 | USD 100,000   | Citigroup Inc, 0.776%, 30/10/24                           | 100,236      | 0.07            |
|   |   |              |                 | USD 70,000  | Citigroup Inc, 4.600%, 09/03/26                           | 79,736       | 0.05            |

## Schedule of Investments *(continued)* as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value   | Description                                    | Market Value | % of Net Assets | Nominal Value   | Description  | Market Value | % of Net Assets |
|---|--|--------------|-----------------|---|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |  |              |                 |
| Corporate Bonds - 99.09% <i>(continued)</i>   |  |              |                 | Corporate Bonds - 99.09% <i>(continued)</i>   |  |              |                 |
| United States <i>(continued)</i>  |  |              |                 | United States <i>(continued)</i>  |  |              |                 |
| USD 300,000   | Citigroup Inc, 3.106%, 08/04/26                | 320,952      | 0.22            | USD 190,000   | Crown Castle International Corp, 4.150%, 01/07/50    | 216,849      | 0.15            |
| USD 150,000   | Citigroup Inc, 3.400%, 01/05/26                | 163,960      | 0.11            | USD 80,000  | Crown Castle International Corp, 3.250%, 15/01/51    | 79,687       | 0.05            |
| USD 390,000   | Citigroup Inc, 4.125%, 25/07/28                | 439,795      | 0.30            | USD 100,000   | CSX Corp, 2.400%, 15/02/30                           | 102,987      | 0.07            |
| USD 300,000   | Citigroup Inc, 4.075%, 23/04/29                | 340,545      | 0.23            | USD 280,000   | CSX Corp, 4.750%, 15/11/48                           | 362,281      | 0.25            |
| USD 390,000   | Citigroup Inc, 4.412%, 31/03/31                | 455,949      | 0.31            | USD 50,000  | Cummins Inc, 1.500%, perpetual                       | 48,242       | 0.03            |
| USD 175,000   | Citigroup Inc, 8.125%, 15/07/39                | 302,255      | 0.21            | USD 200,000   | CVS Health Corp, 2.750%, 01/12/22                    | 205,560      | 0.14            |
| USD 110,000   | Citigroup Inc, 6.675%, 13/09/43                | 169,116      | 0.12            | USD 200,000   | CVS Health Corp, 3.875%, 20/07/25                    | 220,828      | 0.15            |
| USD 150,000   | Citigroup Inc, 4.650%, 23/07/48                | 196,476      | 0.13            | USD 300,000   | CVS Health Corp, 4.300%, 25/03/28                    | 344,640      | 0.24            |
| USD 30,000  | CNH Industrial Capital LLC, 1.950%, 02/07/23   | 30,756       | 0.02            | USD 50,000  | CVS Health Corp, 1.875%, 28/02/31                    | 48,535       | 0.03            |
| USD 30,000  | CNH Industrial Capital LLC, 1.875%, perpetual  | 30,554       | 0.02            | USD 200,000   | CVS Health Corp, 4.780%, 25/03/38                    | 246,008      | 0.17            |
| USD 30,000  | CNH Industrial Capital LLC, 1.450%, perpetual  | 29,839       | 0.02            | USD 150,000   | CVS Health Corp, 5.125%, 20/07/45                    | 194,691      | 0.13            |
| USD 100,000   | Coca-Cola Co, 3.375%, 25/03/27                 | 111,303      | 0.08            | USD 400,000   | CVS Health Corp, 5.050%, 25/03/48                    | 520,184      | 0.36            |
| USD 300,000   | Coca-Cola Co, 1.650%, 01/06/30                 | 294,927      | 0.20            | USD 80,000  | Daimler Finance North America LLC, 8.500%, 18/01/31  | 121,142      | 0.08            |
| USD 200,000   | Coca-Cola Co, 4.200%, 25/03/50                 | 251,286      | 0.17            | USD 130,000   | Dell International LLC / EMC Corp, 5.450%, 15/06/23  | 141,017      | 0.10            |
| USD 20,000  | Colgate-Palmolive Co, 3.700%, perpetual        | 24,142       | 0.02            | USD 340,000   | Dell International LLC / EMC Corp, 6.020%, 15/06/26  | 407,779      | 0.28            |
| USD 100,000   | Comcast Corp, 3.950%, 15/10/25                 | 111,920      | 0.08            | USD 100,000   | Dell International LLC / EMC Corp, 8.100%, perpetual | 152,948      | 0.10            |
| USD 240,000   | Comcast Corp, 3.150%, 01/03/26                 | 261,158      | 0.18            | USD 100,000   | Dollar Tree Inc, 4.200%, 15/05/28                    | 114,083      | 0.08            |
| USD 430,000   | Comcast Corp, 4.150%, 15/10/28                 | 497,906      | 0.34            | USD 50,000  | DTE Electric Co, 3.950%, 01/03/49                    | 60,182       | 0.04            |
| USD 360,000   | Comcast Corp, 3.900%, 01/03/38                 | 412,830      | 0.28            | USD 50,000  | DTE Electric Co, 1.900%, perpetual                   | 50,853       | 0.03            |
| USD 350,000   | Comcast Corp, 4.600%, 15/10/38                 | 433,835      | 0.30            | USD 30,000  | DTE Electric Co, 3.250%, perpetual                   | 32,457       | 0.02            |
| USD 150,000   | Comcast Corp, 6.550%, 01/07/39                 | 223,975      | 0.15            | USD 50,000  | Duke Energy Carolinas LLC, 3.950%, perpetual         | 57,345       | 0.04            |
| USD 230,000   | Comcast Corp, 4.700%, 15/10/48                 | 298,188      | 0.20            | USD 100,000   | Duke Energy Florida LLC, 2.500%, 01/12/29            | 104,944      | 0.07            |
| USD 300,000   | Comcast Corp, 4.950%, 15/10/58                 | 415,065      | 0.28            | USD 100,000   | Duke Realty LP, 2.875%, 15/11/29                     | 105,462      | 0.07            |
| USD 70,000  | Comerica Inc, 4.000%, 01/02/29                 | 80,451       | 0.06            | USD 100,000   | DuPont de Nemours Inc, 4.205%, 15/11/23              | 108,262      | 0.07            |
| USD 300,000   | Commonwealth Edison Co, 4.000%, 01/03/48       | 359,607      | 0.25            | USD 70,000  | DuPont de Nemours Inc, 4.725%, 15/11/28              | 83,426       | 0.06            |
| USD 50,000  | Commonwealth Edison Co, 3.000%, perpetual      | 51,433       | 0.04            | USD 50,000  | DuPont de Nemours Inc, 5.319%, 15/11/38              | 66,082       | 0.05            |
| USD 50,000  | Conagra Brands Inc, 4.600%, 01/11/25           | 56,831       | 0.04            | USD 50,000  | DuPont de Nemours Inc, 5.419%, 15/11/48              | 69,436       | 0.05            |
| USD 100,000   | Conagra Brands Inc, 5.300%, 01/11/38           | 127,189      | 0.09            | USD 50,000  | Eaton Corp, 3.103%, 15/09/27                         | 54,401       | 0.04            |
| USD 30,000  | Connecticut Light & Power Co, 4.150%, 01/06/45 | 36,713       | 0.03            | USD 60,000  | Eaton Corp, 4.150%, 02/11/42                         | 71,606       | 0.05            |
| USD 40,000  | Connecticut Light & Power Co, 4.000%, 01/04/48 | 48,423       | 0.03            | USD 100,000   | eBay Inc, 3.650%, 10/05/51                           | 105,974      | 0.07            |
| USD 260,000   | Constellation Brands Inc, 4.250%, 01/05/23     | 277,264      | 0.19            | USD 100,000   | eBay Inc, 3.450%, perpetual                          | 107,378      | 0.07            |
| USD 120,000   | Constellation Brands Inc, 3.150%, 01/08/29     | 128,987      | 0.09            | USD 110,000   | Ecolab Inc, 4.800%, 24/03/30                         | 134,869      | 0.09            |
| USD 50,000  | Constellation Brands Inc, 5.250%, 15/11/48     | 66,722       | 0.05            | USD 190,000   | Eli Lilly & Co, 3.950%, 15/03/49                     | 230,637      | 0.16            |
| USD 80,000  | Corning Inc, 5.450%, 15/11/79                  | 111,750      | 0.08            | USD 75,000  | Eli Lilly & Co, 4.150%, 15/03/59                     | 95,117       | 0.07            |
| USD 50,000  | Costco Wholesale Corp, 2.750%, 18/05/24        | 53,002       | 0.04            |   |  |              |                 |
| USD 50,000  | Costco Wholesale Corp, 3.000%, 18/05/27        | 54,875       | 0.04            |   |  |              |                 |
| USD 50,000  | Costco Wholesale Corp, 1.600%, 20/04/30        | 49,272       | 0.03            |   |  |              |                 |
| USD 40,000  | Costco Wholesale Corp, 1.750%, 20/04/32        | 39,411       | 0.03            |   |  |              |                 |

## Schedule of Investments *(continued)* as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value   | Description  | Market Value | % of Net Assets | Nominal Value   | Description                                       | Market Value | % of Net Assets |
|---|--|--------------|-----------------|---|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |   |              |                 |
| Corporate Bonds - 99.09% <i>(continued)</i>   |  |              |                 | Corporate Bonds - 99.09% <i>(continued)</i>   |   |              |                 |
| United States <i>(continued)</i>  |  |              |                 | United States <i>(continued)</i>  |   |              |                 |
| USD 50,000  | Emerson Electric Co, 0.875%, perpetual                           | 49,299       | 0.03            | USD 310,000   | Fiserv Inc, 4.200%, 01/10/28                      | 356,590      | 0.24            |
| USD 210,000   | Equinix Inc, 2.900%, 18/11/26                                    | 224,822      | 0.15            | USD 70,000  | Fiserv Inc, 4.400%, 01/07/49                      | 84,324       | 0.06            |
| USD 100,000   | Equinix Inc, 3.200%, 18/11/29                                    | 107,454      | 0.07            | USD 110,000   | Flowserve Corp, 3.500%, perpetual                 | 116,086      | 0.08            |
| USD 50,000  | Equinix Inc, 3.000%, 15/07/50                                    | 47,945       | 0.03            | USD 30,000  | Fortive Corp, 4.300%, 15/06/46                    | 35,797       | 0.02            |
| USD 50,000  | ERP Operating LP, 3.250%, 01/08/27                               | 54,544       | 0.04            | USD 80,000  | GATX Corp, 4.000%, 30/06/30                       | 90,275       | 0.06            |
| USD 50,000  | ERP Operating LP, 4.500%, 01/07/44                               | 63,002       | 0.04            | USD 130,000   | General Electric Co, 3.450%, 01/05/27             | 143,009      | 0.10            |
| USD 100,000   | ERP Operating LP, 4.150%, perpetual                              | 114,910      | 0.08            | USD 100,000   | General Electric Co, 3.625%, 01/05/30             | 111,629      | 0.08            |
| USD 80,000  | Essential Utilities Inc, 4.276%, 01/05/49                        | 95,367       | 0.07            | USD 100,000   | General Electric Co, 6.750%, 15/03/32             | 138,683      | 0.09            |
| USD 100,000   | Essential Utilities Inc, 2.400%, perpetual                       | 100,714      | 0.07            | USD 14,000  | General Electric Co, 6.875%, 10/01/39             | 21,011       | 0.01            |
| USD 75,000  | Essential Utilities Inc, 3.351%, perpetual                       | 77,544       | 0.05            | USD 25,000  | General Electric Co, 4.250%, 01/05/40             | 29,250       | 0.02            |
| USD 225,000   | Estee Lauder Cos Inc, 2.600%, 15/04/30                           | 237,841      | 0.16            | USD 200,000   | General Electric Co, 4.350%, 01/05/50             | 242,108      | 0.17            |
| USD 50,000  | Estee Lauder Cos Inc, 4.150%, perpetual                          | 62,447       | 0.04            | USD 70,000  | General Mills Inc, 4.200%, 17/04/28               | 80,713       | 0.06            |
| USD 50,000  | Everest Reinsurance Holdings Inc, 3.500%, 15/10/50               | 53,365       | 0.04            | USD 30,000  | General Mills Inc, 3.000%, 01/02/51               | 30,227       | 0.02            |
| USD 100,000   | Eversource Energy, 2.900%, perpetual                             | 105,922      | 0.07            | USD 70,000  | General Mills Inc, 3.700%, perpetual              | 74,899       | 0.05            |
| USD 50,000  | Eversource Energy, 1.650%, perpetual                             | 47,850       | 0.03            | USD 380,000   | General Motors Co, 4.875%, 02/10/23               | 413,634      | 0.28            |
| USD 200,000   | Exelon Corp, 3.400%, 15/04/26                                    | 217,840      | 0.15            | USD 200,000   | General Motors Co, 6.800%, 01/10/27               | 251,782      | 0.17            |
| USD 50,000  | Exelon Corp, 4.050%, 15/04/30                                    | 56,927       | 0.04            | USD 310,000   | General Motors Co, 5.000%, 01/10/28               | 363,419      | 0.25            |
| USD 50,000  | Exelon Corp, 5.100%, 15/06/45                                    | 65,505       | 0.04            | USD 60,000  | General Motors Co, 5.150%, 01/04/38               | 73,036       | 0.05            |
| USD 30,000  | Exelon Corp, 4.700%, 15/04/50                                    | 37,880       | 0.03            | USD 170,000   | General Motors Co, 6.750%, 01/04/46               | 245,470      | 0.17            |
| USD 100,000   | Federal Realty Investment Trust, 1.250%, 15/02/26                | 99,304       | 0.07            | USD 80,000  | General Motors Financial Co Inc, 3.700%, 09/05/23 | 84,013       | 0.06            |
| USD 100,000   | FedEx Corp, 3.250%, 01/04/26                                     | 109,494      | 0.07            | USD 100,000   | General Motors Financial Co Inc, 4.350%, 09/04/25 | 110,580      | 0.08            |
| USD 80,000  | FedEx Corp, 4.750%, 15/11/45                                     | 99,714       | 0.07            | USD 50,000  | Gilead Sciences Inc, 2.500%, 01/09/23             | 52,011       | 0.04            |
| USD 80,000  | FedEx Corp, 4.550%, 01/04/46                                     | 96,847       | 0.07            | USD 100,000   | Gilead Sciences Inc, 0.750%, 29/09/23             | 100,073      | 0.07            |
| USD 70,000  | FedEx Corp, 5.250%, 15/05/50                                     | 94,961       | 0.07            | USD 140,000   | Gilead Sciences Inc, 3.650%, 01/03/26             | 154,409      | 0.11            |
| USD 90,000  | FedEx Corp, 4.250%, perpetual                                    | 104,894      | 0.07            | USD 40,000  | Gilead Sciences Inc, 1.650%, 01/10/30             | 38,681       | 0.03            |
| USD 50,000  | FedEx Corp, 3.250%, perpetual                                    | 51,482       | 0.04            | USD 70,000  | Gilead Sciences Inc, 4.600%, 01/09/35             | 85,625       | 0.06            |
| USD 145,990   | FedEx Corp 2020-1 Class AA Pass Through Trust, 1.875%, perpetual | 144,571      | 0.10            | USD 100,000   | Gilead Sciences Inc, 4.800%, 01/04/44             | 126,611      | 0.09            |
| USD 110,000   | Fidelity National Financial Inc, 3.400%, 15/06/30                | 118,483      | 0.08            | USD 100,000   | Gilead Sciences Inc, 4.750%, 01/03/46             | 126,800      | 0.09            |
| USD 220,000   | Fidelity National Information Services Inc, 0.375%, perpetual    | 219,813      | 0.15            | USD 50,000  | Gilead Sciences Inc, 4.150%, 01/03/47             | 58,838       | 0.04            |
| USD 50,000  | Fifth Third Bancorp, 1.625%, 05/05/23                            | 50,999       | 0.03            | USD 40,000  | Gilead Sciences Inc, 2.800%, 01/10/50             | 38,426       | 0.03            |
| USD 50,000  | Fifth Third Bancorp, 2.375%, 28/01/25                            | 52,398       | 0.04            |   |   |              |                 |
| USD 40,000  | Fifth Third Bancorp, 2.550%, 05/05/27                            | 42,295       | 0.03            |   |   |              |                 |
| USD 30,000  | Fifth Third Bancorp, 8.250%, 01/03/38                            | 50,043       | 0.03            |   |   |              |                 |
| USD 30,000  | Fifth Third Bancorp, 4.300%, perpetual                           | 32,536       | 0.02            |   |   |              |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value  | Description   | Market Value | % of Net Assets | Nominal Value  | Description  | Market Value | % of Net Assets |
|--|---|--------------|-----------------|--|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 |
| Corporate Bonds - 99.09% (continued)   |   |              |                 | Corporate Bonds - 99.09% (continued)   |  |              |                 |
| United States (continued)  |   |              |                 | United States (continued)  |  |              |                 |
| USD 50,000   | GlaxoSmithKline Capital Inc, 2.800%, 18/03/23           | 52,068       | 0.04            | USD 130,000  | Home Depot Inc, 3.000%, 01/04/26                       | 141,523      | 0.10            |
| USD 100,000  | GlaxoSmithKline Capital Inc, 6.375%, 15/05/38           | 149,724      | 0.10            | USD 50,000   | Home Depot Inc, 3.900%, 06/12/28                       | 58,115       | 0.04            |
| USD 160,000  | Global Payments Inc, 3.200%, 15/08/29                   | 170,907      | 0.12            | USD 100,000  | Home Depot Inc, 1.375%, 15/03/31                       | 95,719       | 0.07            |
| USD 60,000   | Global Payments Inc, 4.150%, 15/08/49                   | 69,051       | 0.05            | USD 100,000  | Home Depot Inc, 5.875%, 16/12/36                       | 142,908      | 0.10            |
| USD 200,000  | Goldman Sachs Group Inc, 2.905%, 24/07/23               | 205,010      | 0.14            | USD 50,000   | Home Depot Inc, 3.300%, 15/04/40                       | 54,818       | 0.04            |
| USD 200,000  | Goldman Sachs Group Inc, 0.627%, 17/11/23               | 200,108      | 0.14            | USD 100,000  | Home Depot Inc, 4.200%, 01/04/43                       | 122,333      | 0.08            |
| USD 100,000  | Goldman Sachs Group Inc, 4.000%, 03/03/24               | 108,622      | 0.07            | USD 100,000  | Home Depot Inc, 4.500%, 06/12/48                       | 129,986      | 0.09            |
| USD 200,000  | Goldman Sachs Group Inc, 3.500%, 23/01/25               | 216,214      | 0.15            | USD 100,000  | Home Depot Inc, 3.350%, 15/04/50                       | 110,662      | 0.08            |
| USD 300,000  | Goldman Sachs Group Inc, 3.500%, 01/04/25               | 325,368      | 0.22            | USD 40,000   | Home Depot Inc, 3.500%, 15/09/56                       | 45,210       | 0.03            |
| USD 275,000  | Goldman Sachs Group Inc, 3.272%, 29/09/25               | 294,134      | 0.20            | USD 220,000  | Host Hotels & Resorts LP, 4.000%, 15/06/25             | 238,407      | 0.16            |
| USD 200,000  | Goldman Sachs Group Inc, 1.093%, 09/12/26               | 196,938      | 0.13            | USD 25,000   | Host Hotels & Resorts LP, 4.500%, perpetual            | 27,454       | 0.02            |
| USD 320,000  | Goldman Sachs Group Inc, 3.691%, 05/06/28               | 353,411      | 0.24            | USD 30,000   | HP Inc, 3.000%, 17/06/27                               | 32,152       | 0.02            |
| USD 200,000  | Goldman Sachs Group Inc, 3.814%, 23/04/29               | 223,646      | 0.15            | USD 60,000   | HP Inc, 6.000%, 15/09/41                               | 78,911       | 0.05            |
| USD 200,000  | Goldman Sachs Group Inc, 2.615%, 22/04/32               | 204,540      | 0.14            | USD 30,000   | Humana Inc, 4.950%, 01/10/44                           | 38,754       | 0.03            |
| USD 100,000  | Goldman Sachs Group Inc, 6.750%, 01/10/37               | 145,624      | 0.10            | USD 30,000   | Humana Inc, 4.800%, 15/03/47                           | 37,958       | 0.03            |
| USD 150,000  | Goldman Sachs Group Inc, 4.411%, 23/04/39               | 182,686      | 0.13            | USD 200,000  | Humana Inc, 4.500%, perpetual                          | 224,002      | 0.15            |
| USD 130,000  | Goldman Sachs Group Inc, 5.150%, 22/05/45               | 173,373      | 0.12            | USD 50,000   | Hyatt Hotels Corp, 5.750%, 23/04/30                    | 60,689       | 0.04            |
| USD 50,000   | Goldman Sachs Group Inc, 4.750%, 21/10/45               | 65,292       | 0.04            | USD 80,000   | Hyatt Hotels Corp, 5.375%, perpetual                   | 90,391       | 0.06            |
| USD 200,000  | Goldman Sachs Group Inc, 0.673%, perpetual              | 200,360      | 0.14            | USD 70,000   | Illinois Tool Works Inc, 3.900%, 01/09/42              | 83,580       | 0.06            |
| USD 130,000  | Goldman Sachs Group Inc, 3.210%, perpetual              | 136,032      | 0.09            | USD 70,000   | Illumina Inc, 0.550%, perpetual                        | 70,103       | 0.05            |
| USD 110,000  | Hartford Financial Services Group Inc, 3.600%, 19/08/49 | 120,945      | 0.08            | USD 50,000   | Illumina Inc, 2.550%, perpetual                        | 50,733       | 0.03            |
| USD 110,000  | Hasbro Inc, 3.900%, 19/11/29                            | 122,336      | 0.08            | USD 200,000  | Intel Corp, 2.700%, 15/12/22                           | 207,198      | 0.14            |
| USD 75,000   | Hasbro Inc, 6.350%, 15/03/40                            | 104,459      | 0.07            | USD 100,000  | Intel Corp, 3.700%, 29/07/25                           | 110,503      | 0.08            |
| USD 50,000   | HCA Inc, 5.250%, 15/04/25                               | 57,259       | 0.04            | USD 60,000   | Intel Corp, 3.750%, 25/03/27                           | 67,770       | 0.05            |
| USD 260,000  | HCA Inc, 5.250%, 15/06/26                               | 300,760      | 0.21            | USD 100,000  | Intel Corp, 3.900%, 25/03/30                           | 116,274      | 0.08            |
| USD 170,000  | HCA Inc, 5.500%, 15/06/47                               | 221,382      | 0.15            | USD 150,000  | Intel Corp, 4.100%, 19/05/46                           | 180,211      | 0.12            |
| USD 50,000   | Hershey Co, 2.050%, perpetual                           | 52,206       | 0.04            | USD 50,000   | Intel Corp, 3.250%, 15/11/49                           | 53,288       | 0.04            |
| USD 230,000  | Hewlett Packard Enterprise Co, 4.900%, 15/10/25         | 261,903      | 0.18            | USD 100,000  | Intel Corp, 4.750%, 25/03/50                           | 132,774      | 0.09            |
| USD 90,000   | Hewlett Packard Enterprise Co, 6.350%, 15/10/45         | 121,531      | 0.08            | USD 40,000   | Intel Corp, 3.100%, 15/02/60                           | 40,863       | 0.03            |
| USD 100,000  | Highwoods Realty LP, 3.050%, 15/02/30                   | 104,671      | 0.07            | USD 100,000  | Intel Corp, 4.950%, 25/03/60                           | 141,298      | 0.10            |
| USD 150,000  | Home Depot Inc, 3.750%, 15/02/24                        | 161,622      | 0.11            | USD 10,000   | Intel Corp, 4.600%, perpetual                          | 12,655       | 0.01            |
|  |   |              |                 | USD 100,000  | International Business Machines Corp, 2.875%, 09/11/22 | 103,472      | 0.07            |
|  |   |              |                 | USD 100,000  | International Business Machines Corp, 3.625%, 12/02/24 | 107,699      | 0.07            |
|  |   |              |                 | USD 250,000  | International Business Machines Corp, 3.450%, 19/02/26 | 275,980      | 0.19            |
|  |   |              |                 | USD 140,000  | International Business Machines Corp, 3.500%, 15/05/29 | 156,733      | 0.11            |
|  |   |              |                 | USD 140,000  | International Business Machines Corp, 4.150%, 15/05/39 | 166,349      | 0.11            |

## Schedule of Investments *(continued)* as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value   | Description  | Market Value | % of Net Assets | Nominal Value   | Description  | Market Value | % of Net Assets |
|---|--|--------------|-----------------|---|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |  |              |                 |
| Corporate Bonds - 99.09% <i>(continued)</i>   |  |              |                 | Corporate Bonds - 99.09% <i>(continued)</i>   |  |              |                 |
| United States <i>(continued)</i>  |  |              |                 | United States <i>(continued)</i>  |  |              |                 |
| USD 130,000   | International Business Machines Corp, 4.250%, 15/05/49   | 160,797      | 0.11            | USD 120,000   | JPMorgan Chase & Co, 4.950%, 01/06/45              | 158,916      | 0.11            |
| USD 70,000  | International Flavors & Fragrances Inc, 5.000%, 26/09/48 | 90,665       | 0.06            | USD 100,000   | JPMorgan Chase & Co, 4.032%, 24/07/48              | 117,789      | 0.08            |
| USD 100,000   | International Paper Co, 3.800%, 15/01/26                 | 111,141      | 0.08            | USD 200,000   | JPMorgan Chase & Co, 3.964%, 15/11/48              | 234,344      | 0.16            |
| USD 160,000   | International Paper Co, 7.300%, 15/11/39                 | 249,853      | 0.17            | USD 50,000  | JPMorgan Chase & Co, 3.109%, 22/04/51              | 51,832       | 0.04            |
| USD 100,000   | International Paper Co, 4.800%, 15/06/44                 | 127,503      | 0.09            | USD 100,000   | JPMorgan Chase & Co, 3.328%, 22/04/52              | 106,723      | 0.07            |
| USD 54,000  | International Paper Co, 4.350%, 15/08/48                 | 67,227       | 0.05            | USD 40,000  | Kansas City Southern, 2.875%, 15/11/29             | 42,110       | 0.03            |
| USD 50,000  | Interstate Power & Light Co, 4.100%, 26/09/28            | 57,430       | 0.04            | USD 50,000  | Kansas City Southern, 4.300%, 15/05/43             | 57,398       | 0.04            |
| USD 50,000  | Interstate Power and Light Co, 3.500%, 30/09/49          | 54,341       | 0.04            | USD 50,000  | Kansas City Southern, 3.500%, 01/05/50             | 52,890       | 0.04            |
| USD 50,000  | Intuit Inc, 0.650%, 15/07/23                             | 50,254       | 0.03            | USD 70,000  | Kansas City Southern, 4.700%, perpetual            | 87,226       | 0.06            |
| USD 30,000  | Jabil Inc, 3.950%, 12/01/28                              | 33,358       | 0.02            | USD 70,000  | Kellogg Co, 3.250%, 01/04/26                       | 76,426       | 0.05            |
| USD 30,000  | Jabil Inc, 3.000%, perpetual                             | 30,861       | 0.02            | USD 40,000  | Kellogg Co, 2.100%, 01/06/30                       | 40,218       | 0.03            |
| USD 280,000   | John Deere Capital Corp, 3.450%, 07/03/29                | 315,090      | 0.22            | USD 70,000  | Keurig Dr Pepper Inc, 4.057%, 25/05/23             | 74,612       | 0.05            |
| USD 390,000   | John Deere Capital Corp, 0.250%, perpetual               | 389,817      | 0.27            | USD 80,000  | Keurig Dr Pepper Inc, 4.417%, 25/05/25             | 89,818       | 0.06            |
| USD 220,000   | JPMorgan Chase & Co, 3.375%, 01/05/23                    | 231,594      | 0.16            | USD 70,000  | Keurig Dr Pepper Inc, 4.597%, 25/05/28             | 82,208       | 0.06            |
| USD 410,000   | JPMorgan Chase & Co, 3.797%, 23/07/24                    | 436,519      | 0.30            | USD 40,000  | Keurig Dr Pepper Inc, 4.985%, 25/05/38             | 50,940       | 0.03            |
| USD 410,000   | JPMorgan Chase & Co, 4.023%, 05/12/24                    | 442,513      | 0.30            | USD 40,000  | Keurig Dr Pepper Inc, 5.085%, 25/05/48             | 52,926       | 0.04            |
| USD 100,000   | JPMorgan Chase & Co, 3.220%, 01/03/25                    | 106,214      | 0.07            | USD 30,000  | Keurig Dr Pepper Inc, 3.800%, 01/05/50             | 33,794       | 0.02            |
| USD 250,000   | JPMorgan Chase & Co, 2.301%, 15/10/25                    | 260,170      | 0.18            | USD 100,000   | KeyBank NA/Cleveland OH, 0.423%, perpetual         | 99,998       | 0.07            |
| USD 100,000   | JPMorgan Chase & Co, 4.125%, 15/12/26                    | 113,171      | 0.08            | USD 100,000   | KeyCorp, 2.250%, 06/04/27                          | 103,722      | 0.07            |
| USD 200,000   | JPMorgan Chase & Co, 3.960%, 29/01/27                    | 222,694      | 0.15            | USD 120,000   | Keysight Technologies Inc, 3.000%, 30/10/29        | 126,934      | 0.09            |
| USD 200,000   | JPMorgan Chase & Co, 1.578%, 22/04/27                    | 201,074      | 0.14            | USD 140,000   | Kilroy Realty LP, 3.050%, 15/02/30                 | 146,261      | 0.10            |
| USD 200,000   | JPMorgan Chase & Co, 3.625%, 01/12/27                    | 219,716      | 0.15            | USD 200,000   | Kimberly-Clark Corp, 3.200%, 25/04/29              | 221,532      | 0.15            |
| USD 275,000   | JPMorgan Chase & Co, 3.782%, 01/02/28                    | 305,187      | 0.21            | USD 20,000  | Kimco Realty Corp, 3.700%, 01/10/49                | 21,602       | 0.01            |
| USD 250,000   | JPMorgan Chase & Co, 3.540%, 01/05/28                    | 274,530      | 0.19            | USD 50,000  | Kimco Realty Corp, 1.900%, perpetual               | 50,045       | 0.03            |
| USD 300,000   | JPMorgan Chase & Co, 4.452%, 05/12/29                    | 350,661      | 0.24            | USD 100,000   | Kinder Morgan Energy Partners LP, 6.950%, 15/01/38 | 142,814      | 0.10            |
| USD 300,000   | JPMorgan Chase & Co, 4.493%, 24/03/31                    | 355,557      | 0.24            | USD 50,000  | Kinder Morgan Energy Partners LP, 6.550%, 15/09/40 | 69,972       | 0.05            |
| USD 150,000   | JPMorgan Chase & Co, 2.580%, 22/04/32                    | 154,108      | 0.11            | USD 100,000   | Kinder Morgan Energy Partners LP, 5.000%, 15/08/42 | 119,719      | 0.08            |
| USD 150,000   | JPMorgan Chase & Co, 6.400%, 15/05/38                    | 220,782      | 0.15            | USD 100,000   | Kinder Morgan Inc, 3.150%, 15/01/23                | 103,839      | 0.07            |
| USD 175,000   | JPMorgan Chase & Co, 5.500%, 15/10/40                    | 239,701      | 0.16            | USD 100,000   | Kinder Morgan Inc, 4.300%, 01/06/25                | 111,380      | 0.08            |
| USD 100,000   | JPMorgan Chase & Co, 3.157%, 22/04/42                    | 104,124      | 0.07            | USD 50,000  | Kinder Morgan Inc, 7.750%, 15/01/32                | 72,054       | 0.05            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value  | Description   | Market Value | % of Net Assets | Nominal Value  | Description                               | Market Value | % of Net Assets |
|--|---|--------------|-----------------|--|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |              |                 |
| Corporate Bonds - 99.09% (continued)   |   |              |                 | Corporate Bonds - 99.09% (continued)   |   |              |                 |
| United States (continued)  |   |              |                 | United States (continued)  |   |              |                 |
| USD 100,000  | Kinder Morgan Inc, 5.550%, 01/06/45                   | 129,343      | 0.09            | USD 100,000  | McCormick & Co Inc, 3.150%, 15/08/24      | 106,661      | 0.07            |
| USD 70,000   | Kinder Morgan Inc, 5.200%, 01/03/48                   | 88,001       | 0.06            | USD 30,000   | McCormick & Co Inc, 1.850%, perpetual     | 29,003       | 0.02            |
| USD 120,000  | KLA Corp, 4.100%, 15/03/29                            | 138,354      | 0.09            | USD 200,000  | McDonald's Corp, 3.500%, 01/07/27         | 221,754      | 0.15            |
| USD 100,000  | Kroger Co, 3.700%, 01/08/27                           | 111,320      | 0.08            | USD 150,000  | McDonald's Corp, 3.600%, 01/07/30         | 168,678      | 0.12            |
| USD 180,000  | Kroger Co, 4.450%, 01/02/47                           | 215,136      | 0.15            | USD 270,000  | McDonald's Corp, 4.875%, 09/12/45         | 347,595      | 0.24            |
| USD 30,000   | Laboratory Corp of America Holdings, 3.250%, 01/09/24 | 32,114       | 0.02            | USD 50,000   | Medtronic Inc, 3.500%, 15/03/25           | 54,882       | 0.04            |
| USD 150,000  | Laboratory Corp of America Holdings, 3.600%, 01/02/25 | 162,291      | 0.11            | USD 50,000   | Medtronic Inc, 4.375%, 15/03/35           | 62,230       | 0.04            |
| USD 40,000   | Laboratory Corp of America Holdings, 4.700%, 01/02/45 | 48,052       | 0.03            | USD 50,000   | Medtronic Inc, 4.625%, 15/03/45           | 65,587       | 0.04            |
| USD 50,000   | Lam Research Corp, 3.750%, 15/03/26                   | 56,021       | 0.04            | USD 100,000  | Merck & Co Inc, 2.800%, 18/05/23          | 104,604      | 0.07            |
| USD 40,000   | Lam Research Corp, 4.875%, 15/03/49                   | 54,136       | 0.04            | USD 150,000  | Merck & Co Inc, 2.750%, 10/02/25          | 159,820      | 0.11            |
| USD 30,000   | Lam Research Corp, 3.125%, 15/06/60                   | 31,282       | 0.02            | USD 100,000  | Merck & Co Inc, 1.450%, 24/06/30          | 97,421       | 0.07            |
| USD 160,000  | Las Vegas Sands Corp, 3.500%, 18/08/26                | 170,093      | 0.12            | USD 40,000   | Merck & Co Inc, 3.900%, 07/03/39          | 47,347       | 0.03            |
| USD 110,000  | Lear Corp, 3.800%, 15/09/27                           | 121,278      | 0.08            | USD 70,000   | Merck & Co Inc, 2.350%, 24/06/40          | 67,777       | 0.05            |
| USD 50,000   | Lear Corp, 5.250%, 15/05/49                           | 63,042       | 0.04            | USD 70,000   | Merck & Co Inc, 3.700%, 10/02/45          | 80,945       | 0.06            |
| USD 100,000  | Leggett & Platt Inc, 4.400%, 15/03/29                 | 114,440      | 0.08            | USD 40,000   | Merck & Co Inc, 4.000%, 07/03/49          | 48,916       | 0.03            |
| USD 110,000  | Leidos Inc, 4.375%, 15/05/30                          | 124,804      | 0.09            | USD 40,000   | Merck & Co Inc, 2.450%, 24/06/50          | 37,705       | 0.03            |
| USD 100,000  | Lincoln National Corp, 3.400%, 15/01/31               | 110,051      | 0.08            | USD 100,000  | MetLife Inc, 3.600%, 10/04/24             | 108,160      | 0.07            |
| USD 20,000   | Lincoln National Corp, 4.375%, perpetual              | 24,106       | 0.02            | USD 100,000  | MetLife Inc, 4.550%, 23/03/30             | 120,089      | 0.08            |
| USD 90,000   | Loews Corp, 3.200%, 15/05/30                          | 97,658       | 0.07            | USD 100,000  | MetLife Inc, 4.875%, 13/11/43             | 131,832      | 0.09            |
| USD 240,000  | Lowe's Cos Inc, 4.000%, 15/04/25                      | 265,661      | 0.18            | USD 50,000   | MetLife Inc, 4.600%, 13/05/46             | 64,536       | 0.04            |
| USD 180,000  | Lowe's Cos Inc, 4.500%, 15/04/30                      | 212,989      | 0.15            | USD 160,000  | Micron Technology Inc, 5.327%, 06/02/29   | 193,498      | 0.13            |
| USD 170,000  | Lowe's Cos Inc, 4.550%, 05/04/49                      | 212,610      | 0.15            | USD 120,000  | Microsoft Corp, 2.375%, 01/05/23          | 123,976      | 0.08            |
| USD 100,000  | Marathon Petroleum Corp, 4.500%, 01/05/23             | 106,683      | 0.07            | USD 100,000  | Microsoft Corp, 3.625%, 15/12/23          | 107,261      | 0.07            |
| USD 50,000   | Marathon Petroleum Corp, 4.700%, 01/05/25             | 56,390       | 0.04            | USD 100,000  | Microsoft Corp, 2.875%, 06/02/24          | 105,816      | 0.07            |
| USD 90,000   | Marathon Petroleum Corp, 6.500%, 01/03/41             | 125,109      | 0.09            | USD 100,000  | Microsoft Corp, 3.125%, 03/11/25          | 109,115      | 0.07            |
| USD 20,000   | Marathon Petroleum Corp, 4.750%, 15/09/44             | 23,694       | 0.02            | USD 100,000  | Microsoft Corp, 2.400%, 08/08/26          | 106,566      | 0.07            |
| USD 20,000   | Marathon Petroleum Corp, 5.000%, 15/09/54             | 23,914       | 0.02            | USD 100,000  | Microsoft Corp, 2.400%, 08/08/26          | 106,566      | 0.07            |
| USD 150,000  | Marsh & McLennan Cos Inc, 3.875%, 15/03/24            | 162,726      | 0.11            | USD 100,000  | Microsoft Corp, 3.300%, 06/02/27          | 111,295      | 0.08            |
| USD 175,000  | Marsh & McLennan Cos Inc, 4.375%, 15/03/29            | 205,270      | 0.14            | USD 50,000   | Microsoft Corp, 3.500%, 12/02/35          | 57,959       | 0.04            |
| USD 50,000   | Marsh & McLennan Cos Inc, 4.900%, 15/03/49            | 68,320       | 0.05            | USD 100,000  | Microsoft Corp, 4.100%, 06/02/37          | 123,346      | 0.08            |
| USD 50,000   | Mastercard Inc, 2.000%, 03/03/25                      | 52,263       | 0.04            | USD 100,000  | Microsoft Corp, 3.700%, 08/08/46          | 120,749      | 0.08            |
| USD 80,000   | Mastercard Inc, 2.950%, 01/06/29                      | 87,437       | 0.06            | USD 200,000  | Microsoft Corp, 4.250%, 06/02/47          | 259,230      | 0.18            |
| USD 170,000  | Mastercard Inc, 3.650%, 01/06/49                      | 197,877      | 0.14            | USD 200,000  | Microsoft Corp, 2.525%, 01/06/50          | 196,534      | 0.13            |
| USD 30,000   | Mastercard Inc, 2.950%, 15/03/51                      | 31,451       | 0.02            | USD 150,000  | Microsoft Corp, 2.921%, 17/03/52          | 159,111      | 0.11            |
| USD 50,000   | Mastercard Inc, 1.900%, perpetual                     | 50,513       | 0.03            | USD 100,000  | Microsoft Corp, 2.675%, 01/06/60          | 99,564       | 0.07            |
|  |   |              |                 | USD 50,000   | Microsoft Corp, 3.041%, 17/03/62          | 53,462       | 0.04            |
|  |   |              |                 | USD 200,000  | MidAmerican Energy Co, 3.650%, 15/04/29   | 226,490      | 0.16            |
|  |   |              |                 | USD 150,000  | MidAmerican Energy Co, 4.250%, 15/07/49   | 188,427      | 0.13            |
|  |   |              |                 | USD 50,000   | MidAmerican Energy Co, 3.150%, 15/04/50   | 53,447       | 0.04            |
|  |   |              |                 | USD 50,000   | Mohawk Industries Inc, 3.625%, 15/05/30   | 54,912       | 0.04            |
|  |   |              |                 | USD 70,000   | Molson Coors Brewing Co, 3.000%, 15/07/26 | 75,074       | 0.05            |
|  |   |              |                 | USD 100,000  | Molson Coors Brewing Co, 5.000%, 01/05/42 | 122,656      | 0.08            |
|  |   |              |                 | USD 80,000   | Molson Coors Brewing Co, 4.200%, 15/07/46 | 89,044       | 0.06            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value  | Description                                   | Market Value | % of Net Assets | Nominal Value  | Description   | Market Value | % of Net Assets |
|--|---|--------------|-----------------|--|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |              |                 |
| Corporate Bonds - 99.09% (continued)   |   |              |                 | Corporate Bonds - 99.09% (continued)   |   |              |                 |
| United States (continued)  |   |              |                 | United States (continued)  |   |              |                 |
| USD 100,000  | Mondelez International Inc, 2.750%, 13/04/30  | 105,261      | 0.07            | USD 50,000   | Novartis Capital Corp, 2.750%, 14/08/50                   | 50,425       | 0.03            |
| USD 200,000  | Moody's Corp, 3.750%, 24/03/25                | 219,472      | 0.15            | USD 100,000  | NSTAR Electric Co, 3.200%, 15/05/27                       | 109,363      | 0.07            |
| USD 60,000   | Moody's Corp, 2.550%, 18/08/60                | 53,293       | 0.04            | USD 20,000   | NSTAR Electric Co, 3.100%, 01/06/51                       | 20,862       | 0.01            |
| USD 180,000  | Morgan Stanley, 4.100%, 22/05/23              | 191,543      | 0.13            | USD 80,000   | NVIDIA Corp, 2.850%, 01/04/30                             | 86,616       | 0.06            |
| USD 250,000  | Morgan Stanley, 2.720%, 22/07/25              | 263,197      | 0.18            | USD 80,000   | NVIDIA Corp, 3.500%, 01/04/50                             | 90,470       | 0.06            |
| USD 410,000  | Morgan Stanley, 3.875%, 27/01/26              | 458,273      | 0.31            | USD 50,000   | Omnicom Group Inc, 2.450%, 30/04/30                       | 50,785       | 0.03            |
| USD 210,000  | Morgan Stanley, 3.950%, 23/04/27              | 234,587      | 0.16            | USD 70,000   | Omnicom Group Inc / Omnicom Capital Inc, 3.600%, 15/04/26 | 77,271       | 0.05            |
| USD 150,000  | Morgan Stanley, 3.591%, 22/07/28              | 166,198      | 0.11            | USD 100,000  | ONE Gas Inc, 0.850%, perpetual                            | 100,053      | 0.07            |
| USD 350,000  | Morgan Stanley, 3.772%, 24/01/29              | 393,036      | 0.27            | USD 30,000   | ONE Gas Inc, 2.000%, perpetual                            | 29,620       | 0.02            |
| USD 200,000  | Morgan Stanley, 4.431%, 23/01/30              | 234,534      | 0.16            | USD 460,000  | Oracle Corp, 2.400%, 15/09/23                             | 477,190      | 0.33            |
| USD 230,000  | Morgan Stanley, 3.622%, 01/04/31              | 256,896      | 0.18            | USD 430,000  | Oracle Corp, 2.800%, 01/04/27                             | 455,933      | 0.31            |
| USD 300,000  | Morgan Stanley, 4.457%, 22/04/39              | 370,131      | 0.25            | USD 300,000  | Oracle Corp, 6.500%, 15/04/38                             | 425,337      | 0.29            |
| USD 200,000  | Morgan Stanley, 5.597%, 24/03/51              | 297,872      | 0.20            | USD 310,000  | Oracle Corp, 6.125%, 08/07/39                             | 429,300      | 0.29            |
| USD 450,000  | Morgan Stanley, 0.529%, perpetual             | 449,856      | 0.31            | USD 100,000  | Oracle Corp, 5.375%, 15/07/40                             | 129,605      | 0.09            |
| USD 30,000   | Mosaic Co, 4.250%, 15/11/23                   | 32,214       | 0.02            | USD 25,000   | Oracle Corp, 4.000%, 15/07/46                             | 27,165       | 0.02            |
| USD 30,000   | Mosaic Co, 5.450%, 15/11/33                   | 37,716       | 0.03            | USD 390,000  | Oracle Corp, 4.100%, 25/03/61                             | 432,210      | 0.30            |
| USD 50,000   | MPLX LP, 4.500%, 15/07/23                     | 53,514       | 0.04            | USD 60,000   | Owens Corning, 3.875%, 01/06/30                           | 67,036       | 0.05            |
| USD 50,000   | MPLX LP, 4.875%, 01/12/24                     | 56,002       | 0.04            | USD 50,000   | PACCAR Financial Corp, 2.650%, perpetual                  | 52,027       | 0.04            |
| USD 130,000  | MPLX LP, 4.875%, 01/06/25                     | 146,775      | 0.10            | USD 270,000  | PayPal Holdings Inc, 1.350%, 01/06/23                     | 274,884      | 0.19            |
| USD 100,000  | MPLX LP, 4.800%, 15/02/29                     | 117,225      | 0.08            | USD 100,000  | PepsiCo Inc, 2.750%, 01/03/23                             | 104,042      | 0.07            |
| USD 70,000   | MPLX LP, 4.500%, 15/04/38                     | 80,025       | 0.05            | USD 100,000  | PepsiCo Inc, 3.600%, 01/03/24                             | 107,471      | 0.07            |
| USD 40,000   | MPLX LP, 4.700%, 15/04/48                     | 46,508       | 0.03            | USD 100,000  | PepsiCo Inc, 2.250%, 19/03/25                             | 105,115      | 0.07            |
| USD 50,000   | MPLX LP, 5.500%, 15/02/49                     | 64,695       | 0.04            | USD 100,000  | PepsiCo Inc, 2.750%, 19/03/30                             | 107,772      | 0.07            |
| USD 20,000   | MPLX LP, 4.900%, 15/04/58                     | 23,891       | 0.02            | USD 150,000  | PepsiCo Inc, 4.450%, 14/04/46                             | 192,024      | 0.13            |
| USD 210,000  | Nasdaq Inc, 0.445%, 21/12/22                  | 209,962      | 0.14            | USD 150,000  | PepsiCo Inc, 4.000%, 02/05/47                             | 182,986      | 0.13            |
| USD 130,000  | Newmont Corp, 5.875%, perpetual               | 175,449      | 0.12            | USD 90,000   | PepsiCo Inc, 3.625%, 19/03/50                             | 105,277      | 0.07            |
| USD 70,000   | NIKE Inc, 2.750%, 27/03/27                    | 75,505       | 0.05            | USD 30,000   | PepsiCo Inc, 3.875%, 19/03/60                             | 37,006       | 0.03            |
| USD 170,000  | NIKE Inc, 3.875%, 01/11/45                    | 203,725      | 0.14            | USD 50,000   | PepsiCo Inc, 3.500%, perpetual                            | 57,044       | 0.04            |
| USD 100,000  | Norfolk Southern Corp, 4.150%, 28/02/48       | 117,783      | 0.08            | USD 50,000   | PerkinElmer Inc, 3.300%, 15/09/29                         | 54,102       | 0.04            |
| USD 40,000   | Norfolk Southern Corp, 4.050%, 15/08/52       | 47,240       | 0.03            | USD 225,000  | Pfizer Inc, 3.000%, 15/06/23                              | 236,542      | 0.16            |
| USD 130,000  | Norfolk Southern Corp, 3.800%, perpetual      | 147,243      | 0.10            | USD 250,000  | Pfizer Inc, 3.600%, 15/09/28                              | 283,150      | 0.19            |
| USD 40,000   | Norfolk Southern Corp, 3.155%, perpetual      | 40,448       | 0.03            | USD 300,000  | Pfizer Inc, 7.200%, 15/03/39                              | 491,370      | 0.34            |
| USD 50,000   | Northern States Power Co, 2.250%, 01/04/31    | 51,436       | 0.04            | USD 140,000  | Pfizer Inc, 2.700%, 28/05/50                              | 139,583      | 0.10            |
| USD 50,000   | Northern States Power Co, 2.900%, 01/03/50    | 51,174       | 0.04            | USD 50,000   | PNC Bank NA, 2.700%, 22/10/29                             | 52,970       | 0.04            |
| USD 50,000   | Northern States Power Co/MN, 2.600%, 01/06/51 | 48,163       | 0.03            | USD 50,000   | PNC Bank NA, 4.200%, perpetual                            | 56,634       | 0.04            |
| USD 225,000  | Northern Trust Corp, 1.950%, 01/05/30         | 226,809      | 0.16            | USD 250,000  | PNC Financial Services Group Inc, 3.500%, 23/01/24        | 268,392      | 0.18            |
| USD 120,000  | Novartis Capital Corp, 3.400%, 06/05/24       | 129,438      | 0.09            | USD 100,000  | PNC Financial Services Group Inc, 3.150%, 19/05/27        | 109,427      | 0.07            |
| USD 120,000  | Novartis Capital Corp, 3.000%, 20/11/25       | 130,186      | 0.09            | USD 70,000   | PNC Financial Services Group Inc, 2.550%, 22/01/30        | 73,702       | 0.05            |
| USD 50,000   | Novartis Capital Corp, 2.200%, 14/08/30       | 51,708       | 0.04            | USD 30,000   | PNC Financial Services Group Inc, 2.307%, perpetual       | 30,708       | 0.02            |
| USD 50,000   | Novartis Capital Corp, 4.400%, 06/05/44       | 64,076       | 0.04            | USD 120,000  | PPG Industries Inc, 1.200%, perpetual                     | 119,750      | 0.08            |
|  |   |              |                 | USD 100,000  | Principal Financial Group Inc, 3.700%, 15/05/29           | 112,352      | 0.08            |

## Schedule of Investments *(continued)* as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value   | Description                                     | Market Value | % of Net Assets | Nominal Value   | Description                                      | Market Value | % of Net Assets |
|---|---|--------------|-----------------|---|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |   |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |  |              |                 |
| Corporate Bonds - 99.09% <i>(continued)</i>   |   |              |                 | Corporate Bonds - 99.09% <i>(continued)</i>   |  |              |                 |
| United States <i>(continued)</i>  |   |              |                 | United States <i>(continued)</i>  |  |              |                 |
| USD 30,000  | Procter & Gamble Co, 0.550%, 29/10/25           | 29,632       | 0.02            | USD 100,000   | Republic Services Inc, 2.300%, 01/03/30          | 101,585      | 0.07            |
| USD 250,000   | Procter & Gamble Co, 3.000%, 25/03/30           | 275,705      | 0.19            | USD 150,000   | Republic Services Inc, 1.750%, perpetual         | 142,921      | 0.10            |
| USD 30,000  | Procter & Gamble Co, 3.600%, 25/03/50           | 36,486       | 0.02            | USD 80,000  | Rockwell Automation Inc, 4.200%, 01/03/49        | 100,143      | 0.07            |
| USD 110,000   | Progressive Corp, 3.200%, 26/03/30              | 120,998      | 0.08            | USD 220,000   | Ryder System Inc, 4.625%, 01/06/25               | 248,189      | 0.17            |
| USD 50,000  | Progressive Corp, 4.125%, 15/04/47              | 61,311       | 0.04            | USD 150,000   | S&P Global Inc, 2.500%, 01/12/29                 | 157,506      | 0.11            |
| USD 75,000  | Progressive Corp, 4.200%, 15/03/48              | 93,412       | 0.06            | USD 100,000   | salesforce.com Inc, 3.250%, 11/04/23             | 104,910      | 0.07            |
| USD 80,000  | Prologis LP, 2.125%, 15/04/27                   | 83,374       | 0.06            | USD 280,000   | Santander Holdings USA Inc, 3.400%, 18/01/23     | 291,396      | 0.20            |
| USD 50,000  | Prologis LP, 2.250%, 15/04/30                   | 51,032       | 0.03            | USD 170,000   | Sherwin-Williams Co, 3.450%, 01/06/27            | 187,333      | 0.13            |
| USD 60,000  | Prologis LP, 3.000%, 15/04/50                   | 61,664       | 0.04            | USD 150,000   | Sherwin-Williams Co, 4.500%, 01/06/47            | 187,918      | 0.13            |
| USD 50,000  | Prudential Financial Inc, 1.500%, 10/03/26      | 50,817       | 0.03            | USD 100,000   | Simon Property Group LP, 3.375%, 01/10/24        | 107,652      | 0.07            |
| USD 50,000  | Prudential Financial Inc, 5.700%, 14/12/36      | 68,832       | 0.05            | USD 290,000   | Simon Property Group LP, 3.300%, 15/01/26        | 315,601      | 0.22            |
| USD 70,000  | Prudential Financial Inc, 3.000%, 10/03/40      | 71,758       | 0.05            | USD 110,000   | Simon Property Group LP, 3.250%, 13/09/49        | 111,378      | 0.08            |
| USD 250,000   | Prudential Financial Inc, 5.625%, 15/06/43      | 269,110      | 0.18            | USD 30,000  | Sonoco Products Co, 3.125%, 01/05/30             | 32,054       | 0.02            |
| USD 90,000  | Prudential Financial Inc, 3.700%, 01/10/50      | 94,093       | 0.06            | USD 100,000   | Southern California Edison Co, 3.700%, 01/08/25  | 108,979      | 0.07            |
| USD 50,000  | Prudential Financial Inc, 3.700%, 13/03/51      | 57,004       | 0.04            | USD 100,000   | Southern California Edison Co, 4.650%, 01/10/43  | 114,993      | 0.08            |
| USD 70,000  | Prudential Financial Inc, 3.905%, perpetual     | 81,321       | 0.06            | USD 100,000   | Southern California Edison Co, 4.000%, 01/04/47  | 105,300      | 0.07            |
| USD 70,000  | Public Service Co of Colorado, 3.200%, 01/03/50 | 75,694       | 0.05            | USD 50,000  | Southern California Edison Co, 3.650%, 01/02/50  | 50,127       | 0.03            |
| USD 50,000  | Public Service Co of Colorado, 2.700%, 15/01/51 | 49,263       | 0.03            | USD 150,000   | Southern California Edison Co, 2.250%, perpetual | 148,035      | 0.10            |
| USD 100,000   | QUALCOMM Inc, 2.600%, 30/01/23                  | 103,551      | 0.07            | USD 70,000  | Southern Power Co, 0.900%, 15/01/26              | 68,802       | 0.05            |
| USD 100,000   | QUALCOMM Inc, 3.250%, 20/05/27                  | 110,432      | 0.08            | USD 80,000  | Southwest Gas Corp, 2.200%, 15/06/30             | 80,025       | 0.05            |
| USD 50,000  | QUALCOMM Inc, 4.650%, 20/05/35                  | 63,440       | 0.04            | USD 70,000  | Southwestern Public Service Co, 3.150%, 01/05/50 | 73,479       | 0.05            |
| USD 90,000  | QUALCOMM Inc, 4.800%, 20/05/45                  | 119,605      | 0.08            | USD 80,000  | Stanley Black & Decker Inc, 3.400%, 01/03/26     | 87,987       | 0.06            |
| USD 30,000  | QUALCOMM Inc, 3.250%, 20/05/50                  | 32,348       | 0.02            | USD 220,000   | Starbucks Corp, 4.000%, 15/11/28                 | 253,183      | 0.17            |
| USD 130,000   | Quest Diagnostics Inc, 2.950%, 30/06/30         | 137,766      | 0.09            | USD 140,000   | Starbucks Corp, 4.450%, 15/08/49                 | 173,729      | 0.12            |
| USD 30,000  | Ralph Lauren Corp, 3.750%, 15/09/25             | 33,081       | 0.02            | USD 100,000   | Stryker Corp, 0.600%, 01/12/23                   | 99,979       | 0.07            |
| USD 30,000  | Ralph Lauren Corp, 2.950%, 15/06/30             | 31,918       | 0.02            | USD 125,000   | Stryker Corp, 3.500%, 15/03/26                   | 137,709      | 0.09            |
| USD 70,000  | Regeneron Pharmaceuticals Inc, 1.750%, 15/09/30 | 66,401       | 0.05            | USD 30,000  | Stryker Corp, 1.950%, 15/06/30                   | 29,674       | 0.02            |
| USD 30,000  | RELX Capital Inc, 4.000%, 18/03/29              | 34,076       | 0.02            | USD 30,000  | Stryker Corp, 4.375%, 15/05/44                   | 36,907       | 0.03            |
| USD 200,000   | Republic Services Inc, 2.500%, 15/08/24         | 210,082      | 0.14            | USD 30,000  | Stryker Corp, 4.625%, 15/03/46                   | 38,415       | 0.03            |
| USD 100,000   | Republic Services Inc, 3.375%, 15/11/27         | 109,896      | 0.08            | USD 40,000  | Stryker Corp, 1.150%, perpetual                  | 40,222       | 0.03            |
|   |   |              |                 | USD 50,000  | SVB Financial Group, 3.125%, 05/06/30            | 53,367       | 0.04            |
|   |   |              |                 | USD 175,000   | Tapestry Inc, 4.125%, 15/07/27                   | 191,352      | 0.13            |
|   |   |              |                 | USD 220,000   | Target Corp, 3.375%, 15/04/29                    | 247,113      | 0.17            |
|   |   |              |                 | USD 90,000  | Target Corp, 4.000%, 01/07/42                    | 111,850      | 0.08            |



## Schedule of Investments *(continued)* as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value   | Description                                    | Market Value | % of Net Assets | Nominal Value   | Description  | Market Value | % of Net Assets |
|---|--|--------------|-----------------|---|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |  |              |                 |
| Corporate Bonds - 99.09% <i>(continued)</i>   |  |              |                 | Corporate Bonds - 99.09% <i>(continued)</i>   |  |              |                 |
| United States <i>(continued)</i>  |  |              |                 | United States <i>(continued)</i>  |  |              |                 |
| USD 50,000  | Texas Instruments Inc, 3.875%, 15/03/39        | 60,029       | 0.04            | USD 120,000   | UDR Inc, 1.900%, 15/03/33                          | 112,471      | 0.08            |
| USD 40,000  | Texas Instruments Inc, 4.150%, 15/05/48        | 50,702       | 0.03            | USD 50,000  | Unilever Capital Corp, 0.375%, 14/09/23            | 50,051       | 0.03            |
| USD 80,000  | Texas Instruments Inc, 1.375%, perpetual       | 81,696       | 0.06            | USD 220,000   | Unilever Capital Corp, 3.500%, perpetual           | 247,298      | 0.17            |
| USD 100,000   | Thermo Fisher Scientific Inc, 4.133%, 25/03/25 | 110,867      | 0.08            | USD 50,000  | Union Electric Co, 2.625%, 15/03/51                | 47,866       | 0.03            |
| USD 150,000   | Thermo Fisher Scientific Inc, 4.497%, 25/03/30 | 178,615      | 0.12            | USD 100,000   | Union Pacific Corp, 3.500%, 08/06/23               | 105,824      | 0.07            |
| USD 60,000  | Thermo Fisher Scientific Inc, 4.100%, 15/08/47 | 73,039       | 0.05            | USD 100,000   | Union Pacific Corp, 3.150%, 01/03/24               | 106,690      | 0.07            |
| USD 90,000  | TJX Cos Inc, 3.875%, 15/04/30                  | 103,015      | 0.07            | USD 200,000   | Union Pacific Corp, 2.150%, 05/02/27               | 207,594      | 0.14            |
| USD 30,000  | TJX Cos Inc, 1.150%, perpetual                 | 28,970       | 0.02            | USD 200,000   | Union Pacific Corp, 3.700%, 01/03/29               | 225,164      | 0.15            |
| USD 200,000   | T-Mobile USA Inc, 3.750%, 15/04/27             | 221,018      | 0.15            | USD 100,000   | Union Pacific Corp, 4.500%, 10/09/48               | 123,898      | 0.08            |
| USD 200,000   | T-Mobile USA Inc, 3.875%, 15/04/30             | 223,238      | 0.15            | USD 225,000   | Union Pacific Corp, 4.300%, 01/03/49               | 275,699      | 0.19            |
| USD 100,000   | T-Mobile USA Inc, 2.550%, 15/02/31             | 101,140      | 0.07            | USD 100,000   | Union Pacific Corp, 3.250%, 05/02/50               | 105,340      | 0.07            |
| USD 275,000   | T-Mobile USA Inc, 4.500%, 15/04/50             | 327,140      | 0.22            | USD 100,000   | Union Pacific Corp, 3.799%, 01/10/51               | 114,280      | 0.08            |
| USD 100,000   | T-Mobile USA Inc, 3.300%, 15/02/51             | 99,645       | 0.07            | USD 100,000   | Union Pacific Corp, 3.950%, 15/08/59               | 116,190      | 0.08            |
| USD 110,000   | Toyota Motor Credit Corp, 0.350%, 14/10/22     | 110,117      | 0.08            | USD 200,000   | Union Pacific Corp, 3.839%, 20/03/60               | 227,034      | 0.16            |
| USD 110,000   | Toyota Motor Credit Corp, 2.900%, 30/03/23     | 114,871      | 0.08            | USD 100,000   | Union Pacific Corp, 3.550%, 20/05/61               | 107,289      | 0.07            |
| USD 110,000   | Toyota Motor Credit Corp, 0.500%, 14/08/23     | 110,216      | 0.08            | USD 150,000   | Union Pacific Corp, 2.891%, perpetual              | 156,037      | 0.11            |
| USD 100,000   | Toyota Motor Credit Corp, 3.000%, 01/04/25     | 107,467      | 0.07            | USD 130,000   | United Parcel Service Inc, 2.500%, 01/04/23        | 134,672      | 0.09            |
| USD 100,000   | Toyota Motor Credit Corp, 3.200%, 11/01/27     | 109,901      | 0.08            | USD 50,000  | United Parcel Service Inc, 3.900%, 01/04/25        | 55,361       | 0.04            |
| USD 50,000  | Toyota Motor Credit Corp, 2.150%, 13/02/30     | 51,318       | 0.04            | USD 130,000   | United Parcel Service Inc, 6.200%, 15/01/38        | 191,773      | 0.13            |
| USD 70,000  | Toyota Motor Credit Corp, 3.375%, 01/04/30     | 78,500       | 0.05            | USD 130,000   | United Parcel Service Inc, 4.250%, 15/03/49        | 164,286      | 0.11            |
| USD 50,000  | Toyota Motor Credit Corp, 0.400%, perpetual    | 50,031       | 0.03            | USD 150,000   | United Rentals North America Inc, 3.875%, 15/11/27 | 157,834      | 0.11            |
| USD 40,000  | Toyota Motor Credit Corp, 1.650%, perpetual    | 39,160       | 0.03            | USD 230,000   | UnitedHealth Group Inc, 3.500%, 15/06/23           | 243,993      | 0.17            |
| USD 60,000  | Travelers Cos Inc, 5.350%, 01/11/40            | 83,806       | 0.06            | USD 150,000   | UnitedHealth Group Inc, 3.750%, 15/07/25           | 166,413      | 0.11            |
| USD 80,000  | Travelers Cos Inc, 3.750%, 15/05/46            | 93,694       | 0.06            | USD 150,000   | UnitedHealth Group Inc, 3.850%, 15/06/28           | 172,330      | 0.12            |
| USD 50,000  | Truist Bank, 2.250%, 11/03/30                  | 50,712       | 0.03            | USD 130,000   | UnitedHealth Group Inc, 4.625%, 15/07/35           | 164,603      | 0.11            |
| USD 200,000   | Truist Bank, 1.250%, perpetual                 | 202,992      | 0.14            | USD 100,000   | UnitedHealth Group Inc, 6.875%, 15/02/38           | 155,152      | 0.11            |
| USD 50,000  | Truist Bank, 3.625%, perpetual                 | 55,031       | 0.04            | USD 225,000   | UnitedHealth Group Inc, 3.500%, 15/08/39           | 251,172      | 0.17            |
| USD 360,000   | Truist Financial Corp, 3.700%, 05/06/25        | 396,673      | 0.27            | USD 100,000   | UnitedHealth Group Inc, 2.750%, 15/05/40           | 101,195      | 0.07            |
| USD 100,000   | Truist Financial Corp, 1.267%, perpetual       | 99,911       | 0.07            | USD 50,000  | UnitedHealth Group Inc, 4.750%, 15/07/45           | 65,549       | 0.04            |
| USD 20,000  | Tucson Electric Power Co, 1.500%, 01/08/30     | 19,028       | 0.01            |   |  |              |                 |
| USD 200,000   | TWDC Enterprises 18 Corp, 2.350%, 01/12/22     | 205,496      | 0.14            |   |  |              |                 |

## Schedule of Investments *(continued)* as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value   | Description                                  | Market Value | % of Net Assets | Nominal Value   | Description  | Market Value | % of Net Assets |
|---|--|--------------|-----------------|---|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |  |              |                 |
| Corporate Bonds - 99.09% <i>(continued)</i>   |  |              |                 | Corporate Bonds - 99.09% <i>(continued)</i>   |  |              |                 |
| United States <i>(continued)</i>  |  |              |                 | United States <i>(continued)</i>  |  |              |                 |
| USD 100,000   | UnitedHealth Group Inc, 4.250%, 15/06/48     | 123,773      | 0.08            | USD 50,000  | Verizon Communications Inc, 3.000%, 20/11/60               | 46,942       | 0.03            |
| USD 100,000   | UnitedHealth Group Inc, 2.900%, 15/05/50     | 100,845      | 0.07            | USD 300,000   | Verizon Communications Inc, 3.700%, 22/03/61               | 321,759      | 0.22            |
| USD 50,000  | UnitedHealth Group Inc, 3.250%, 15/05/51     | 53,455       | 0.04            | USD 100,000   | ViacomCBS Inc, 4.750%, 15/05/25                            | 113,139      | 0.08            |
| USD 50,000  | UnitedHealth Group Inc, 3.125%, 15/05/60     | 51,535       | 0.04            | USD 170,000   | ViacomCBS Inc, 4.200%, 19/05/32                            | 196,136      | 0.13            |
| USD 40,000  | Unum Group, 4.500%, 15/12/49                 | 42,812       | 0.03            | USD 200,000   | ViacomCBS Inc, 4.375%, 15/03/43                            | 230,878      | 0.16            |
| USD 70,000  | US Bancorp, 3.600%, 11/09/24                 | 76,233       | 0.05            | USD 270,000   | Viatris Inc, 2.300%, 22/06/27                              | 275,440      | 0.19            |
| USD 70,000  | US Bancorp, 1.450%, 12/05/25                 | 71,560       | 0.05            | USD 170,000   | Viatris Inc, 4.000%, 22/06/50                              | 180,142      | 0.12            |
| USD 100,000   | US Bancorp, 3.150%, 27/04/27                 | 109,528      | 0.08            | USD 100,000   | Visa Inc, 2.800%, 14/12/22                                 | 103,266      | 0.07            |
| USD 100,000   | US Bancorp, 3.000%, 30/07/29                 | 108,200      | 0.07            | USD 190,000   | Visa Inc, 3.150%, 14/12/25                                 | 207,877      | 0.14            |
| USD 150,000   | US Bank NA, 3.400%, 24/07/23                 | 159,054      | 0.11            | USD 100,000   | Visa Inc, 2.050%, 15/04/30                                 | 102,866      | 0.07            |
| USD 50,000  | US Bank NA, 2.050%, perpetual                | 52,187       | 0.04            | USD 100,000   | Visa Inc, 4.150%, 14/12/35                                 | 122,929      | 0.08            |
| USD 100,000   | Valero Energy Corp, 3.400%, 15/09/26         | 108,302      | 0.07            | USD 100,000   | Visa Inc, 3.650%, 15/09/47                                 | 117,790      | 0.08            |
| USD 50,000  | Valero Energy Corp, 4.000%, 01/04/29         | 55,829       | 0.04            | USD 100,000   | VMware Inc, 4.650%, 15/05/27                               | 114,741      | 0.08            |
| USD 100,000   | Valero Energy Corp, 6.625%, 15/06/37         | 136,978      | 0.09            | USD 50,000  | Voya Financial Inc, 3.650%, 15/06/26                       | 55,409       | 0.04            |
| USD 70,000  | Valero Energy Corp, 2.700%, perpetual        | 72,585       | 0.05            | USD 50,000  | Vulcan Materials Co, 3.500%, 01/06/30                      | 55,110       | 0.04            |
| USD 210,000   | Ventas Realty LP, 4.400%, 15/01/29           | 241,279      | 0.17            | USD 30,000  | Vulcan Materials Co, 4.500%, 15/06/47                      | 36,382       | 0.02            |
| USD 50,000  | Verisk Analytics Inc, 4.125%, 15/03/29       | 56,823       | 0.04            | USD 100,000   | Walgreens Boots Alliance Inc, 3.450%, 01/06/26             | 108,802      | 0.07            |
| USD 100,000   | Verizon Communications Inc, 0.750%, 22/03/24 | 100,436      | 0.07            | USD 80,000  | Walgreens Boots Alliance Inc, 4.800%, 18/11/44             | 95,683       | 0.07            |
| USD 100,000   | Verizon Communications Inc, 3.500%, 01/11/24 | 108,210      | 0.07            | USD 270,000   | Walt Disney Co, 3.700%, 15/10/25                           | 298,323      | 0.20            |
| USD 320,000   | Verizon Communications Inc, 3.000%, 22/03/27 | 344,134      | 0.24            | USD 290,000   | Walt Disney Co, 6.650%, 15/11/37                           | 438,344      | 0.30            |
| USD 100,000   | Verizon Communications Inc, 3.875%, 08/02/29 | 113,776      | 0.08            | USD 280,000   | Walt Disney Co, 3.600%, 13/01/51                           | 317,355      | 0.22            |
| USD 430,000   | Verizon Communications Inc, 4.016%, 03/12/29 | 493,253      | 0.34            | USD 150,000   | Walt Disney Co, 6.150%, perpetual                          | 221,881      | 0.15            |
| USD 100,000   | Verizon Communications Inc, 1.500%, 18/09/30 | 95,440       | 0.07            | USD 100,000   | Waste Management Inc, 2.400%, 15/05/23                     | 103,476      | 0.07            |
| USD 200,000   | Verizon Communications Inc, 2.550%, 21/03/31 | 204,630      | 0.14            | USD 150,000   | Waste Management Inc, 1.500%, 15/03/31                     | 141,961      | 0.10            |
| USD 150,000   | Verizon Communications Inc, 5.250%, 16/03/37 | 197,860      | 0.14            | USD 200,000   | Waste Management Inc, 0.750%, perpetual                    | 198,240      | 0.14            |
| USD 200,000   | Verizon Communications Inc, 4.812%, 15/03/39 | 253,598      | 0.17            | USD 90,000  | Waste Management Inc, 2.950%, perpetual                    | 92,789       | 0.06            |
| USD 100,000   | Verizon Communications Inc, 3.400%, 22/03/41 | 105,923      | 0.07            | USD 100,000   | Waste Management Inc, 2.500%, perpetual                    | 93,246       | 0.06            |
| USD 130,000   | Verizon Communications Inc, 4.862%, 21/08/46 | 167,931      | 0.11            | USD 280,000   | Welltower Inc, 4.250%, 15/04/28                            | 320,858      | 0.22            |
| USD 110,000   | Verizon Communications Inc, 4.522%, 15/09/48 | 135,785      | 0.09            | USD 260,000   | Westinghouse Air Brake Technologies Corp, 4.400%, 15/03/24 | 281,960      | 0.19            |
| USD 200,000   | Verizon Communications Inc, 5.012%, 15/04/49 | 264,636      | 0.18            | USD 70,000  | Weyerhaeuser Co, 4.000%, 15/11/29                          | 79,895       | 0.05            |
| USD 150,000   | Verizon Communications Inc, 3.550%, 22/03/51 | 160,284      | 0.11            | USD 130,000   | Whirlpool Corp, 4.750%, 26/02/29                           | 154,118      | 0.11            |
| USD 50,000  | Verizon Communications Inc, 5.012%, 21/08/54 | 67,823       | 0.05            | USD 50,000  | WW Grainger Inc, 4.600%, 15/06/45                          | 64,572       | 0.04            |
|   |  |              |                 | USD 100,000   | Xilinx Inc, 2.375%, 01/06/30                               | 101,584      | 0.07            |
|   |  |              |                 | USD 100,000   | Xylem Inc, 1.950%, 30/01/28                                | 101,173      | 0.07            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value  | Description                                  | Market Value | % of Net Assets |
|--|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 |
| Corporate Bonds - 99.09% (continued)   |  |              |                 |
| United States (continued)  |  |              |                 |
| USD 100,000  | Xylem Inc, 2.250%, 30/01/31                  | 100,880      | 0.07            |
| USD 150,000  | Zimmer Biomet Holdings Inc, 3.550%, 01/04/25 | 162,768      | 0.11            |
| Total United States  |  | 121,594,107  | 83.25           |
| Total Corporate Bonds  |  | 144,732,901  | 99.09           |
| Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market       |  |              |                 |
|  |  | 144,732,901  | 99.09           |
| Other transferable securities  |  |              |                 |
| Corporate Bonds - 0.22%  |  |              |                 |
| United States  |  |              |                 |
| USD 50,000   | Biogen Inc, 3.250%, perpetual                | 50,018       | 0.04            |
| USD 100,000  | Nordstrom Inc, 4.250%, perpetual             | 104,413      | 0.07            |
| USD 150,000  | Union Pacific Corp, 3.799%, 06/04/71         | 166,153      | 0.11            |
| Total United States  |  | 320,584      | 0.22            |
| Total Corporate Bonds  |  | 320,584      | 0.22            |
| Total Other transferable securities  |  | 320,584      | 0.22            |
| TOTAL INVESTMENTS  |  | 145,053,485  | 99.31           |

### Derivatives

Forward Foreign Exchange Contracts Hedge – (0.27)%

| Description   | Counterparty                | Amount Bought | Amount Sold | Unrealised Gain | % of Net Assets |
|---|-----------------------------|---------------|-------------|-----------------|-----------------|
| Bought USD / Sold EUR, due 06/07/21                               | Barclays Bank PLC           | 4,547,250     | 3,819,293   | 17,556          | 0.01            |
| Bought USD / Sold EUR, due 06/07/21                               | BNP Paribas SA              | 4,547,250     | 3,818,090   | 18,982          | 0.02            |
| Bought USD / Sold EUR, due 06/07/21                               | Merrill Lynch International | 4,547,250     | 3,819,197   | 17,670          | 0.01            |
| Bought USD / Sold EUR, due 06/07/21                               | Royal Bank of Canada        | 4,547,250     | 3,818,683   | 18,278          | 0.01            |
| Total Unrealised Gain on Forward Foreign Exchange Contracts Hedge |                             |               |             | 72,486          | 0.05            |

| Description   | Counterparty                | Amount Bought | Amount Sold | Unrealised Loss | % of Net Assets |
|---|-----------------------------|---------------|-------------|-----------------|-----------------|
| Bought EUR / Sold USD, due 06/07/21                               | Barclays Bank PLC           | 3,750,902     | 4,547,250   | (98,668)        | (0.07)          |
| Bought EUR / Sold USD, due 06/07/21                               | BNP Paribas SA              | 3,750,923     | 4,547,250   | (98,643)        | (0.07)          |
| Bought EUR / Sold USD, due 06/07/21                               | Merrill Lynch International | 3,750,708     | 4,547,250   | (98,897)        | (0.07)          |
| Bought EUR / Sold USD, due 06/07/21                               | Royal Bank of Canada        | 3,750,926     | 4,547,250   | (98,639)        | (0.07)          |
| Bought EUR / Sold USD, due 04/08/21                               | Barclays Bank PLC           | 3,817,062     | 4,547,250   | (17,516)        | (0.01)          |
| Bought EUR / Sold USD, due 04/08/21                               | BNP Paribas SA              | 3,815,867     | 4,547,250   | (18,934)        | (0.01)          |
| Bought EUR / Sold USD, due 04/08/21                               | Merrill Lynch International | 3,816,920     | 4,547,250   | (17,684)        | (0.01)          |
| Bought EUR / Sold USD, due 04/08/21                               | Royal Bank of Canada        | 3,816,462     | 4,547,250   | (18,227)        | (0.01)          |
| Total Unrealised Loss on Forward Foreign Exchange Contracts Hedge |                             |               |             | (467,208)       | (0.32)          |
| Total Forward Foreign Exchange Contracts Hedge                    |                             |               |             | (394,722)       | (0.27)          |

|                                |             |        |
|--------------------------------|-------------|--------|
| Other Net Assets/(Liabilities) | 1,399,046   | 0.96   |
| TOTAL NET ASSETS               | 146,057,809 | 100.00 |

## Schedule of Investments

as at 30 June 2021 (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 - 97.90%   |   |                  |                 | Corporate Bonds - 97.90% <i>(continued)</i>   |  |                  |                 |
| Australia  |   |                  |                 | Austria <i>(continued)</i>  |  |                  |                 |
| EUR 100,000  | Australia & New Zealand Banking Group Ltd, 0.625%, 21/02/23       | 101,711          | 0.08            | EUR 100,000   | Raiffeisen Bank International AG, 2.875%, 18/06/32                     | 109,331          | 0.09            |
| EUR 100,000  | Australia & New Zealand Banking Group Ltd, 0.669%, 05/05/31       | 99,640           | 0.08            | EUR 100,000   | Vienna Insurance Group AG Wiener Versicherung Gruppe, 3.750%, 02/03/46 | 113,095          | 0.09            |
| EUR 100,000  | Commonwealth Bank of Australia, 1.125%, 18/01/28                  | 107,145          | 0.09            | <b>Total Austria</b>  |  | <b>933,178</b>   | <b>0.74</b>     |
| EUR 100,000  | Goodman Australia Finance Pty Ltd, 1.375%, 27/09/25               | 104,690          | 0.08            | Belgium   |  |                  |                 |
| EUR 100,000  | Macquarie Group Ltd, 1.250%, 05/03/25                             | 103,276          | 0.08            | EUR 100,000   | Ageas, 3.250%, 02/07/49  | 113,040          | 0.09            |
| EUR 100,000  | MACQUARIE GROUP LTD, 0.950%, 21/05/31                             | 100,033          | 0.08            | EUR 250,000   | Anheuser Busch InBev SA, 2.875%, 02/04/32                              | 303,875          | 0.24            |
| EUR 200,000  | National Australia Bank Ltd, 0.625%, 30/08/23                     | 204,208          | 0.16            | EUR 100,000   | Anheuser Busch InBev SA, 3.700%, 02/04/40                              | 135,804          | 0.11            |
| EUR 320,000  | National Australia Bank Ltd Ltd, 1.375%, 30/08/28                 | 347,523          | 0.28            | EUR 230,000   | Anheuser-Busch InBev SA/NV, 1.150%, 22/01/27                           | 242,963          | 0.19            |
| EUR 100,000  | Scentre Group Trust 1, 2.250%, 16/07/24                           | 106,433          | 0.09            | EUR 320,000   | Anheuser-Busch InBev SA/NV, 2.125%, 02/12/27                           | 358,163          | 0.29            |
| EUR 100,000  | Scentre Group Trust 1 Via Scentre Group Trust 2, 1.375%, 22/03/23 | 102,335          | 0.08            | EUR 200,000   | Anheuser-Busch InBev SA/NV, 2.750%, 17/03/36                           | 242,216          | 0.19            |
| EUR 100,000  | Sydney Airport Finance Co Pty Ltd, 1.750%, 26/04/28               | 107,158          | 0.09            | EUR 100,000   | KBC Group NV, 0.875%, 27/06/23   | 102,326          | 0.08            |
| EUR 100,000  | Telstra Corp Ltd, 3.500%, 21/09/22                                | 104,660          | 0.08            | EUR 200,000   | KBC Group NV, 1.125%, 25/01/24   | 206,672          | 0.16            |
| EUR 100,000  | Telstra Corp Ltd, 2.500%, 15/09/23                                | 105,985          | 0.08            | EUR 100,000   | KBC Group NV, 0.375%, 16/06/27   | 100,881          | 0.08            |
| EUR 100,000  | Telstra Corp Ltd, 1.375%, 26/03/29                                | 107,704          | 0.09            | EUR 100,000   | KBC Group NV, 0.125%, 14/01/29   | 97,783           | 0.08            |
| EUR 100,000  | Transurban Finance Co Pty Ltd, 1.875%, 16/09/24                   | 105,696          | 0.08            | <b>Total Belgium</b>  |  | <b>1,903,723</b> | <b>1.51</b>     |
| EUR 100,000  | Transurban Finance Co Pty Ltd, 1.450%, 16/05/29                   | 105,423          | 0.08            | British Virgin Islands  |  |                  |                 |
| EUR 100,000  | Westpac Banking Corp, 0.625%, 22/11/24                            | 102,829          | 0.08            | EUR 100,000   | Talent Yield Euro Ltd, 1.000%, 24/09/25                                | 101,414          | 0.08            |
| EUR 200,000  | Westpac Banking Corp, 1.125%, 05/09/27                            | 212,136          | 0.17            | <b>Total British Virgin Islands</b>   |  | <b>101,414</b>   | <b>0.08</b>     |
| <b>Total Australia</b>   |   | <b>2,328,585</b> | <b>1.85</b>     | Canada  |  |                  |                 |
| Austria  |   |                  |                 | EUR 100,000   | Bank of Nova Scotia, 0.500%, 30/04/24                                  | 101,767          | 0.08            |
| EUR 100,000  | CA Immobilien Anlagen AG, 1.000%, 27/10/25                        | 102,131          | 0.08            | EUR 100,000   | Canadian Imperial Bank of Commerce, 0.750%, 22/03/23                   | 101,963          | 0.08            |
| EUR 100,000  | Erste Group Bank AG, 0.050%, 16/09/25                             | 100,443          | 0.08            | EUR 100,000   | Great-West Lifeco Inc, 2.500%, 18/04/23                                | 104,728          | 0.08            |
| EUR 100,000  | Erste Group Bank AG, 0.100%, 16/11/28                             | 98,909           | 0.08            | EUR 100,000   | Magna International Inc, 1.500%, 25/09/27                              | 107,950          | 0.09            |
| EUR 100,000  | Erste Group Bank AG, 1.625%, 08/09/31                             | 103,533          | 0.08            | EUR 100,000   | Royal Bank of Canada, 0.250%, 02/05/24                                 | 101,121          | 0.08            |
| EUR 100,000  | IMMOFINANZ AG, 2.625%, 27/01/23                                   | 103,118          | 0.08            | EUR 150,000   | Toronto-Dominion Bank, 0.375%, 25/04/24                                | 152,160          | 0.12            |
| EUR 100,000  | Raiffeisen Bank International AG, 0.250%, 22/01/25                | 101,008          | 0.08            | <b>Total Canada</b>   |  | <b>669,689</b>   | <b>0.53</b>     |
| EUR 100,000  | Raiffeisen Bank International AG, 0.375%, 25/09/26                | 101,610          | 0.08            | Cayman Islands  |  |                  |                 |
|  |   |                  |                 | EUR 140,000   | CK Hutchison Europe Finance 18 Ltd, 2.000%, 13/04/30                   | 157,485          | 0.13            |
|  |   |                  |                 | EUR 100,000   | CK Hutchison Finance 16 Ltd, 1.250%, 06/04/23                          | 102,336          | 0.08            |
|  |   |                  |                 | <b>Total Cayman Islands</b>   |  | <b>259,821</b>   | <b>0.21</b>     |
|  |   |                  |                 | Denmark   |  |                  |                 |
|  |   |                  |                 | EUR 270,000   | Carlsberg Breweries A/S, 2.500%, 28/05/24                              | 289,003          | 0.23            |
|  |   |                  |                 | EUR 100,000   | Jyske Bank A/S, 0.375%, 15/10/25                                       | 101,036          | 0.08            |
|  |   |                  |                 | <b>Total Denmark</b>  |  | <b>390,039</b>   | <b>0.31</b>     |

## Schedule of Investments *(continued)* as at 30 June 2021 (Expressed in EURO)

| Nominal Value   | Description   | Market Value     | % of Net Assets | Nominal Value   | Description   | Market Value | % of Net Assets |
|---|---|------------------|-----------------|---|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |   |                  |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |   |              |                 |
| Corporate Bonds - 97.90% <i>(continued)</i>   |   |                  |                 | Corporate Bonds - 97.90% <i>(continued)</i>   |   |              |                 |
| Finland   |   |                  |                 | France <i>(continued)</i>   |   |              |                 |
| EUR 100,000   | Balder Finland Oyj, 1.000%, 20/01/29                    | 98,463           | 0.08            | EUR 100,000   | BNP Paribas SA, 1.000%, 17/04/24                                    | 103,117      | 0.08            |
| EUR 200,000   | Nordea Bank Abp, 1.000%, 22/02/23                       | 204,512          | 0.16            | EUR 200,000   | BNP Paribas SA, 1.250%, 19/03/25                                    | 208,780      | 0.17            |
| EUR 200,000   | Nordea Bank Abp, 0.375%, 28/05/26                       | 204,446          | 0.16            | EUR 100,000   | BNP Paribas SA, 0.500%, 15/07/25                                    | 101,315      | 0.08            |
| EUR 100,000   | Nordea Bank Abp, 1.125%, 27/09/27                       | 106,408          | 0.09            | EUR 100,000   | BNP Paribas SA, 1.625%, 23/02/26                                    | 107,743      | 0.09            |
| EUR 100,000   | Nordea Bank Abp, 1.000%, 27/06/29                       | 101,885          | 0.08            | EUR 300,000   | BNP Paribas SA, 0.500%, 04/06/26                                    | 301,804      | 0.24            |
| EUR 100,000   | Nordea Bank Abp, 0.500%, 19/03/31                       | 99,896           | 0.08            | EUR 200,000   | BNP Paribas SA, 2.875%, 01/10/26                                    | 224,072      | 0.18            |
| EUR 200,000   | OP Corporate Bank plc, 0.375%, 29/08/23                 | 202,986          | 0.16            | EUR 300,000   | BNP Paribas SA, 2.125%, 23/01/27                                    | 323,802      | 0.26            |
| EUR 100,000   | OP Corporate Bank plc, 0.375%, 26/02/24                 | 101,722          | 0.08            | EUR 100,000   | BNP Paribas SA, 0.375%, 14/10/27                                    | 100,115      | 0.08            |
| EUR 100,000   | OP Corporate Bank plc, 0.100%, 16/11/27                 | 99,596           | 0.08            | EUR 250,000   | BNP Paribas SA, 2.625%, 14/10/27                                    | 258,207      | 0.21            |
| EUR 100,000   | OP Corporate Bank plc, 0.625%, 12/11/29                 | 100,497          | 0.08            | EUR 100,000   | BNP Paribas SA, 1.500%, 25/05/28                                    | 109,342      | 0.09            |
| EUR 100,000   | OP Corporate Bank plc, 1.625%, 09/06/30                 | 103,495          | 0.08            | EUR 200,000   | BNP Paribas SA, 1.125%, 17/04/29                                    | 206,930      | 0.16            |
| EUR 150,000   | Sampo Oyj, 1.625%, 21/02/28                             | 163,914          | 0.13            | EUR 100,000   | BNP Paribas SA, 1.375%, 28/05/29                                    | 106,032      | 0.08            |
| EUR 100,000   | Sampo Oyj, 2.500%, 03/09/52                             | 106,072          | 0.08            | EUR 100,000   | BNP Paribas SA, 1.625%, 02/07/31                                    | 104,361      | 0.08            |
| EUR 100,000   | SATO Oyj, 2.250%, 07/04/23                              | 103,675          | 0.08            | EUR 100,000   | BNP Paribas SA, 0.625%, 03/12/32                                    | 96,986       | 0.08            |
| EUR 170,000   | SBB Treasury Oyj, 1.125%, 26/11/29                      | 169,323          | 0.14            | EUR 100,000   | Bouygues SA, 3.625%, 16/01/23                                       | 106,274      | 0.08            |
| EUR 100,000   | Stora Enso Oyj, 2.500%, 07/06/27                        | 112,245          | 0.09            | EUR 100,000   | Bouygues SA, 1.125%, 24/07/28                                       | 106,690      | 0.08            |
| EUR 100,000   | Stora Enso Oyj, 0.625%, 02/12/30                        | 99,565           | 0.08            | EUR 100,000   | BPCE SA, 0.125%, 04/12/24   | 101,000      | 0.08            |
| EUR 100,000   | UPM-Kymmene Oyj, 0.125%, 19/11/28                       | 98,350           | 0.08            | EUR 300,000   | Capgemini SE, 2.000%, 15/04/29                                      | 337,359      | 0.27            |
| <b>Total Finland</b>  |   | <b>2,277,050</b> | <b>1.81</b>     | EUR 200,000   | Carrefour SA, 2.625%, 15/12/27                                      | 229,666      | 0.18            |
| France  |   |                  |                 | EUR 300,000   | Cie de Saint-Gobain, 1.875%, 21/09/28                               | 334,524      | 0.27            |
| EUR 100,000   | ALD SA, 0.375%, 19/10/23                                | 100,951          | 0.08            | EUR 100,000   | Cie Financiere et Industrielle des Autoroutes SA, 1.000%, 19/05/31  | 105,392      | 0.08            |
| EUR 100,000   | Alstom SA, 0.250%, 14/10/26                             | 100,454          | 0.08            | EUR 100,000   | Cie Generale des Etablissements Michelin SCA, 0.875%, 03/09/25      | 103,993      | 0.08            |
| EUR 100,000   | Alstom SA, zero coupon, 11/01/29                        | 97,233           | 0.08            | EUR 100,000   | Cie Generale des Etablissements Michelin SCA, zero coupon, 02/11/28 | 98,447       | 0.08            |
| EUR 100,000   | Altarea SCA, 1.875%, 17/01/28                           | 103,415          | 0.08            | EUR 100,000   | Cie Generale des Etablissements Michelin SCA, 2.500%, 03/09/38      | 127,948      | 0.10            |
| EUR 300,000   | APRR SA, 1.250%, 18/01/28                               | 322,347          | 0.26            | EUR 300,000   | CNP Assurances, 4.500%, 10/06/47                                    | 359,778      | 0.29            |
| EUR 100,000   | Atos SE, 1.750%, 07/05/25                               | 105,762          | 0.08            | EUR 100,000   | CNP Assurances, 2.000%, 27/07/50                                    | 103,773      | 0.08            |
| EUR 100,000   | Autoroutes du Sud de la France SA, 2.875%, 18/01/23     | 104,961          | 0.08            | EUR 100,000   | Covivio, 1.875%, 20/05/26   | 108,782      | 0.09            |
| EUR 200,000   | Autoroutes du Sud de la France SA, 1.250%, 18/01/27     | 213,436          | 0.17            | EUR 100,000   | Credit Agricole Assurances SA, 2.000%, 17/07/30                     | 104,730      | 0.08            |
| EUR 300,000   | AXA SA, 3.250%, 28/05/49                                | 343,449          | 0.27            | EUR 100,000   | Credit Agricole Assurances SA, 2.625%, 29/01/48                     | 106,970      | 0.09            |
| EUR 200,000   | AXA SA, 3.941%, 29/11/49                                | 221,600          | 0.18            | EUR 100,000   | Credit Agricole Assurances SA, 4.250%, perpetual                    | 111,114      | 0.09            |
| EUR 100,000   | Banque Federative du Credit Mutuel SA, 0.100%, 08/10/27 | 99,513           | 0.08            | EUR 200,000   | Credit Agricole SA, 5.125%, 18/04/23                                | 220,130      | 0.18            |
| EUR 100,000   | BNP Paribas Cardif SA, 4.032%, perpetual                | 113,010          | 0.09            |   |   |              |                 |
| EUR 200,000   | BNP Paribas SA, 1.125%, 15/01/23                        | 204,586          | 0.16            |   |   |              |                 |
| EUR 200,000   | BNP Paribas SA, 2.875%, 26/09/23                        | 214,286          | 0.17            |   |   |              |                 |
| EUR 100,000   | BNP Paribas SA, 1.125%, 10/10/23                        | 103,021          | 0.08            |   |   |              |                 |

## Schedule of Investments *(continued)* as at 30 June 2021 (Expressed in EURO)

| Nominal Value   | Description   | Market Value | % of Net Assets | Nominal Value   | Description  | Market Value | % of Net Assets |
|---|---|--------------|-----------------|---|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |   |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |  |              |                 |
| Corporate Bonds - 97.90% <i>(continued)</i>   |   |              |                 | Corporate Bonds - 97.90% <i>(continued)</i>   |  |              |                 |
| France <i>(continued)</i>   |   |              |                 | France <i>(continued)</i>   |  |              |                 |
| EUR 100,000   | Credit Agricole SA, 0.750%, 05/12/23                          | 102,583      | 0.08            | EUR 100,000   | LVMH Moet Hennessy Louis Vuitton SE, 0.125%, 28/02/23      | 100,679      | 0.08            |
| EUR 100,000   | Credit Agricole SA, 1.000%, 16/09/24                          | 103,881      | 0.08            | EUR 100,000   | LVMH Moet Hennessy Louis Vuitton SE, 0.750%, 07/04/25      | 103,436      | 0.08            |
| EUR 100,000   | Credit Agricole SA, 0.375%, 21/10/25                          | 101,189      | 0.08            | EUR 200,000   | LVMH Moet Hennessy Louis Vuitton SE, zero coupon, 11/02/26 | 201,474      | 0.16            |
| EUR 100,000   | Credit Agricole SA, 1.250%, 14/04/26                          | 105,969      | 0.08            | EUR 100,000   | LVMH Moet Hennessy Louis Vuitton SE, 0.375%, 11/02/31      | 101,395      | 0.08            |
| EUR 300,000   | Credit Agricole SA, 1.000%, 22/04/26                          | 309,549      | 0.25            | EUR 100,000   | Mercialys SA, 4.625%, 07/07/27                             | 118,612      | 0.09            |
| EUR 150,000   | Credit Agricole SA, 2.625%, 17/03/27                          | 166,500      | 0.13            | EUR 300,000   | Orange SA, 0.750%, 11/09/23                                | 306,285      | 0.24            |
| EUR 100,000   | Credit Agricole SA, 1.375%, 03/05/27                          | 107,175      | 0.09            | EUR 400,000   | Orange SA, zero coupon, 04/09/26                           | 399,540      | 0.32            |
| EUR 200,000   | Credit Agricole SA, 1.750%, 05/03/29                          | 217,376      | 0.17            | EUR 400,000   | Orange SA, 0.875%, 03/02/27                                | 417,668      | 0.33            |
| EUR 100,000   | Credit Agricole SA, 2.000%, 25/03/29                          | 107,861      | 0.09            | EUR 200,000   | Orange SA, 2.000%, 15/01/29                                | 225,968      | 0.18            |
| EUR 100,000   | Credit Agricole SA, 1.000%, 03/07/29                          | 105,426      | 0.08            | EUR 200,000   | Orange SA, 1.375%, 16/01/30                                | 217,676      | 0.17            |
| EUR 100,000   | Credit Agricole SA, 0.875%, 14/01/32                          | 101,469      | 0.08            | EUR 200,000   | Orange SA, 1.875%, 12/09/30                                | 226,550      | 0.18            |
| EUR 100,000   | Dassault Systemes SE, 0.375%, 16/09/29                        | 101,126      | 0.08            | EUR 200,000   | Orange SA, 1.625%, 07/04/32                                | 222,664      | 0.18            |
| EUR 100,000   | Edenred, 1.375%, 18/06/29                                     | 106,890      | 0.09            | EUR 100,000   | Orange SA, 0.500%, 04/09/32                                | 99,303       | 0.08            |
| EUR 200,000   | Engie SA, 0.875%, 27/03/24                                    | 205,532      | 0.16            | EUR 200,000   | Orange SA, 8.125%, 28/01/33                                | 366,006      | 0.29            |
| EUR 400,000   | Engie SA, 2.375%, 19/05/26                                    | 446,560      | 0.35            | EUR 100,000   | Orange SA, 1.200%, 11/07/34                                | 104,179      | 0.08            |
| EUR 200,000   | Engie SA, 1.750%, 27/03/28                                    | 219,892      | 0.17            | EUR 200,000   | Orange SA, 1.375%, 04/09/49                                | 201,726      | 0.16            |
| EUR 300,000   | Engie SA, 0.500%, 24/10/30                                    | 301,545      | 0.24            | EUR 200,000   | Orange SA, 5.000%, perpetual                               | 238,776      | 0.19            |
| EUR 100,000   | Engie SA, 1.375%, 21/06/39                                    | 106,479      | 0.08            | EUR 320,000   | Orange SA, 5.250%, perpetual                               | 359,219      | 0.29            |
| EUR 200,000   | Engie SA, 1.375%, perpetual                                   | 203,546      | 0.16            | EUR 200,000   | Orange SA, 1.750%, perpetual                               | 204,292      | 0.16            |
| EUR 200,000   | Engie SA, 1.500%, perpetual                                   | 200,558      | 0.16            | EUR 300,000   | Orange SA, 2.375%, perpetual                               | 315,141      | 0.25            |
| EUR 200,000   | EssilorLuxottica SA, zero coupon, 27/05/23                    | 201,206      | 0.16            | EUR 100,000   | Pernod Ricard SA, 1.875%, 28/09/23                         | 104,245      | 0.08            |
| EUR 100,000   | EssilorLuxottica SA, 0.125%, 27/05/25                         | 101,123      | 0.08            | EUR 200,000   | Pernod Ricard SA, 1.750%, 08/04/30                         | 224,850      | 0.18            |
| EUR 300,000   | EssilorLuxottica SA, 0.500%, 05/06/28                         | 308,190      | 0.25            | EUR 300,000   | Peugeot SA, 2.750%, 15/05/26                               | 332,772      | 0.26            |
| EUR 100,000   | Gecina SA, 2.000%, 17/06/24                                   | 106,549      | 0.08            | EUR 100,000   | Publicis Groupe SA, 0.500%, 03/11/23                       | 101,461      | 0.08            |
| EUR 200,000   | Gecina SA, 1.625%, 14/03/30                                   | 221,606      | 0.18            | EUR 270,000   | RCI Banque SA, 0.250%, 08/03/23                            | 271,488      | 0.22            |
| EUR 100,000   | Holding d'Infrastructures de Transport SASU, 1.625%, 27/11/27 | 106,446      | 0.08            | EUR 240,000   | RCI Banque SA, 1.625%, 26/05/26                            | 253,793      | 0.20            |
| EUR 100,000   | HSBC France SA, 0.600%, 20/03/23                              | 101,669      | 0.08            | EUR 100,000   | SANEF SA, 1.875%, 16/03/26                                 | 107,216      | 0.09            |
| EUR 100,000   | HSBC France SA, 1.375%, 04/09/28                              | 108,131      | 0.09            | EUR 200,000   | Sanofi, 0.500%, 21/03/23                                   | 202,664      | 0.16            |
| EUR 100,000   | Icade Sante SAS, 1.500%, 13/09/27                             | 107,573      | 0.09            | EUR 200,000   | Sanofi, 1.000%, 01/04/25                                   | 208,820      | 0.17            |
| EUR 200,000   | Icade Sante SAS, 1.625%, 28/02/28                             | 214,768      | 0.17            | EUR 300,000   | Sanofi, 0.500%, 13/01/27                                   | 308,994      | 0.25            |
| EUR 100,000   | JCDecaux SA, 2.625%, 24/04/28                                 | 111,399      | 0.09            | EUR 200,000   | Sanofi, 1.500%, 01/04/30                                   | 221,856      | 0.18            |
| EUR 200,000   | Kering SA, 0.250%, 13/05/23                                   | 201,966      | 0.16            | EUR 100,000   | Sanofi, 1.875%, 21/03/38                                   | 119,861      | 0.10            |
| EUR 300,000   | Klepierre SA, 2.000%, 12/05/29                                | 333,495      | 0.27            | EUR 300,000   | Schneider Electric SE, 0.250%, 11/03/29                    | 301,971      | 0.24            |
| EUR 200,000   | Legrand SA, 0.500%, 09/10/23                                  | 203,100      | 0.16            | EUR 100,000   | SCOR SE, 3.625%, 27/05/48                                  | 117,531      | 0.09            |
|   |   |              |                 | EUR 100,000   | Societe Generale SA, 0.500%, 13/01/23                      | 101,112      | 0.08            |
|   |   |              |                 | EUR 100,000   | Societe Generale SA, 0.750%, 26/05/23                      | 102,035      | 0.08            |
|   |   |              |                 | EUR 100,000   | Societe Generale SA, 4.000%, 07/06/23                      | 107,551      | 0.09            |
|   |   |              |                 | EUR 100,000   | Societe Generale SA, 1.250%, 15/02/24                      | 103,436      | 0.08            |
|   |   |              |                 | EUR 100,000   | Societe Generale SA, 0.125%, 24/02/26                      | 100,388      | 0.08            |

## Schedule of Investments (continued) as at 30 June 2021 (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 - 97.90% (continued)   |  |                   |                 | Corporate Bonds - 97.90% (continued)   |  |              |                 |
| France (continued)   |  |                   |                 | Germany  |  |              |                 |
| EUR 400,000  | Societe Generale SA, 1.125%, 21/04/26          | 406,220           | 0.32            | EUR 100,000  | Aareal Bank AG, 0.375%, 10/04/24                     | 101,450      | 0.08            |
| EUR 200,000  | Societe Generale SA, 1.375%, 13/01/28          | 209,148           | 0.17            | EUR 100,000  | adidas AG, zero coupon, 05/10/28                     | 99,274       | 0.08            |
| EUR 100,000  | Societe Generale SA, 0.875%, 22/09/28          | 101,591           | 0.08            | EUR 100,000  | Allianz SE, 5.625%, 17/10/42                         | 107,202      | 0.09            |
| EUR 200,000  | Societe Generale SA, 0.500%, 12/06/29          | 195,710           | 0.16            | EUR 100,000  | Allianz SE, 3.099%, 06/07/47                         | 113,578      | 0.09            |
| EUR 100,000  | Societe Generale SA, 1.250%, 12/06/30          | 103,128           | 0.08            | EUR 100,000  | Allianz SE, 2.121%, 08/07/50                         | 107,211      | 0.09            |
| EUR 100,000  | Sodexo SA, 0.500%, 17/01/24                    | 101,642           | 0.08            | EUR 200,000  | Allianz SE, 4.750%, perpetual                        | 220,296      | 0.18            |
| EUR 100,000  | Sodexo SA, 0.750%, 27/04/25                    | 102,919           | 0.08            | EUR 100,000  | alstria office REIT-AG, 0.500%, 26/09/25             | 100,860      | 0.08            |
| EUR 100,000  | Sodexo SA, 1.000%, 17/07/28                    | 105,351           | 0.08            | EUR 100,000  | Amphenol Technologies Holding GmbH, 2.000%, 08/10/28 | 112,340      | 0.09            |
| EUR 100,000  | Suez, 2.750%, 09/10/23                         | 106,676           | 0.08            | EUR 100,000  | Berlin Hyp AG, 0.500%, 26/09/23                      | 101,247      | 0.08            |
| EUR 200,000  | Suez, 1.000%, 03/04/25                         | 207,728           | 0.17            | EUR 100,000  | Berlin Hyp AG, 1.500%, 18/04/28                      | 107,247      | 0.09            |
| EUR 200,000  | Suez, 1.500%, 03/04/29                         | 217,224           | 0.17            | EUR 100,000  | Berlin Hyp AG, 0.500%, 05/11/29                      | 102,126      | 0.08            |
| EUR 200,000  | Suez, 1.625%, 21/09/32                         | 220,062           | 0.18            | EUR 200,000  | Clearstream Banking AG, zero coupon, perpetual       | 200,280      | 0.16            |
| EUR 100,000  | Suez, 1.250%, 14/05/35                         | 104,454           | 0.08            | EUR 200,000  | Commerzbank AG, 0.500%, 28/08/23                     | 202,852      | 0.16            |
| EUR 400,000  | Suez SA, zero coupon, 09/06/26                 | 398,780           | 0.32            | EUR 100,000  | Commerzbank AG, 1.250%, 23/10/23                     | 102,979      | 0.08            |
| EUR 100,000  | Teleperformance, 1.500%, 03/04/24              | 103,679           | 0.08            | EUR 200,000  | Commerzbank AG, 0.625%, 28/08/24                     | 204,290      | 0.16            |
| EUR 190,000  | Unibail-Rodamco-Westfield SE, 2.500%, 26/02/24 | 203,695           | 0.16            | EUR 200,000  | Commerzbank AG, 1.125%, 22/06/26                     | 206,610      | 0.16            |
| EUR 200,000  | Unibail-Rodamco-Westfield SE, 2.125%, 09/04/25 | 215,276           | 0.17            | EUR 100,000  | Commerzbank AG, 1.875%, 28/02/28                     | 107,689      | 0.09            |
| EUR 200,000  | Unibail-Rodamco-Westfield SE, 0.625%, 04/05/27 | 202,454           | 0.16            | EUR 100,000  | Commerzbank AG, 1.500%, 28/08/28                     | 107,850      | 0.09            |
| EUR 300,000  | Unibail-Rodamco-Westfield SE, 2.000%, 29/06/32 | 327,258           | 0.26            | EUR 100,000  | Continental AG, zero coupon, 12/09/23                | 100,163      | 0.08            |
| EUR 200,000  | Unibail-Rodamco-Westfield SE, 2.000%, 29/05/37 | 212,570           | 0.17            | EUR 100,000  | Continental AG, 2.500%, 27/08/26                     | 110,985      | 0.09            |
| EUR 200,000  | Veolia Environnement SA, 0.892%, 14/01/24      | 204,738           | 0.16            | EUR 150,000  | Daimler AG, 1.400%, 12/01/24                         | 155,874      | 0.12            |
| EUR 200,000  | Veolia Environnement SA, 1.496%, 30/11/26      | 214,628           | 0.17            | EUR 200,000  | Daimler AG, 2.625%, 07/04/25                         | 220,230      | 0.18            |
| EUR 100,000  | Veolia Environnement SA, zero coupon, 14/01/27 | 99,367            | 0.08            | EUR 200,000  | Daimler AG, 0.375%, 08/11/26                         | 203,152      | 0.16            |
| EUR 200,000  | Veolia Environnement SA, 1.590%, 10/01/28      | 217,196           | 0.17            | EUR 300,000  | Daimler AG, 1.000%, 15/11/27                         | 314,280      | 0.25            |
| EUR 200,000  | Veolia Environnement SA, 1.940%, 07/01/30      | 224,664           | 0.18            | EUR 100,000  | Daimler AG, 1.500%, 03/07/29                         | 108,832      | 0.09            |
| EUR 100,000  | Veolia Environnement SA, 0.800%, 15/01/32      | 100,872           | 0.08            | EUR 100,000  | Daimler AG, 0.750%, 08/02/30                         | 102,277      | 0.08            |
| EUR 120,000  | Veolia Environnement SA, 6.125%, 25/11/33      | 195,191           | 0.16            | EUR 300,000  | Daimler AG, 0.750%, 10/09/30                         | 305,039      | 0.24            |
| EUR 100,000  | Vinci SA, 1.000%, 26/09/25                     | 104,580           | 0.08            | EUR 100,000  | Daimler AG, 1.125%, 06/11/31                         | 104,807      | 0.08            |
| EUR 200,000  | Vinci SA, 1.625%, 18/01/29                     | 220,020           | 0.18            | EUR 100,000  | Daimler AG, 2.125%, 03/07/37                         | 115,487      | 0.09            |
| EUR 100,000  | Vinci SA, 1.750%, 26/09/30                     | 113,302           | 0.09            | EUR 400,000  | Deutsche Bank AG, 1.000%, 19/11/25                   | 408,320      | 0.32            |
| EUR 100,000  | Vivendi SA, 1.125%, 24/11/23                   | 102,829           | 0.08            | EUR 200,000  | Deutsche Bank AG, 2.625%, 12/02/26                   | 219,278      | 0.17            |
| EUR 100,000  | Vivendi SA, 1.125%, 11/12/28                   | 104,383           | 0.08            | EUR 200,000  | Deutsche Bank AG, 0.750%, 17/02/27                   | 201,258      | 0.16            |
| EUR 100,000  | Worldline SA, 0.875%, 30/06/27                 | 103,560           | 0.08            | EUR 100,000  | Deutsche Bank AG, 1.750%, 19/11/30                   | 105,648      | 0.08            |
| EUR 190,000  | WPP Finance SA, 2.375%, 19/05/27               | 213,152           | 0.17            | EUR 200,000  | Deutsche Bank AG, 1.375%, 17/02/32                   | 202,834      | 0.16            |
|  |  |                   |                 | EUR 100,000  | Deutsche Pfandbriefbank AG, 0.100%, 02/02/26         | 99,825       | 0.08            |
|  |  |                   |                 | EUR 200,000  | Deutsche Post AG, 2.750%, 09/10/23                   | 214,006      | 0.17            |
|  |  |                   |                 | EUR 100,000  | Deutsche Post AG, 1.625%, 05/12/28                   | 110,833      | 0.09            |
| <b>Total France</b>  |  | <b>27,402,207</b> | <b>21.77</b>    |  |  |              |                 |

## Schedule of Investments (continued) as at 30 June 2021 (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 - 97.90% (continued)   |   |              |                 | Corporate Bonds - 97.90% (continued)   |   |                   |                 |
| Germany (continued)  |   |              |                 | Germany (continued)  |   |                   |                 |
| EUR 100,000  | Deutsche Post AG, 1.000%, perpetual   | 106,711      | 0.08            | EUR 300,000  | Volkswagen Leasing GmbH, 1.000%, 16/02/23   | 305,511           | 0.24            |
| EUR 200,000  | Deutsche Telekom AG, 1.750%, 25/03/31                                       | 224,214      | 0.18            | EUR 200,000  | Volkswagen Leasing GmbH, zero coupon, 12/07/23  | 200,254           | 0.16            |
| EUR 100,000  | Deutsche Telekom AG, 2.250%, 29/03/39                                       | 116,581      | 0.09            | EUR 200,000  | Volkswagen Leasing GmbH, 1.375%, 20/01/25   | 209,176           | 0.17            |
| EUR 100,000  | Deutsche Wohnen SE, 0.500%, 07/04/31  | 100,801      | 0.08            | EUR 200,000  | Volkswagen Leasing GmbH, 1.625%, 15/08/25   | 212,146           | 0.17            |
| EUR 200,000  | E.ON SE, 0.375%, 20/04/23   | 202,160      | 0.16            | EUR 200,000  | Volkswagen Leasing GmbH, 1.500%, 19/06/26   | 212,190           | 0.17            |
| EUR 200,000  | E.ON SE, zero coupon, 28/08/24  | 200,720      | 0.16            | EUR 100,000  | Vonovia SE, 0.375%, 16/06/27  | 100,217           | 0.08            |
| EUR 100,000  | E.ON SE, 1.625%, 22/05/29   | 109,523      | 0.09            | EUR 100,000  | Vonovia SE, 0.625%, 24/03/31  | 98,939            | 0.08            |
| EUR 100,000  | E.ON SE, 0.350%, 28/02/30   | 99,361       | 0.08            |  |   |                   |                 |
| EUR 100,000  | E.ON SE, 0.875%, 20/08/31   | 103,085      | 0.08            | <b>Total Germany</b>   |   | <b>11,841,109</b> | <b>9.41</b>     |
| EUR 100,000  | E.ON SE, 0.600%, 01/10/32   | 99,124       | 0.08            | Guernsey   |   |                   |                 |
| EUR 100,000  | Eurogrid GmbH, 1.113%, 15/05/32   | 105,340      | 0.08            | EUR 100,000  | Globalworth Real Estate Investments Ltd, 2.950%, 29/07/26                               | 108,379           | 0.09            |
| EUR 100,000  | Fresenius Medical Care AG & Co KGaA, 0.250%, 29/11/23                       | 100,810      | 0.08            | <b>Total Guernsey</b>  |   | <b>108,379</b>    | <b>0.09</b>     |
| EUR 100,000  | Fresenius Medical Care AG & Co KGaA, 0.625%, 30/11/26                       | 102,001      | 0.08            | Ireland  |   |                   |                 |
| EUR 50,000   | Fresenius Medical Care AG & Co KGaA, 1.500%, 29/05/30                       | 53,189       | 0.04            | EUR 180,000  | Abbott Ireland Financing DAC, 0.100%, 19/11/24  | 181,474           | 0.14            |
| EUR 100,000  | Hannover Rueck SE, 1.375%, 30/06/42   | 100,496      | 0.08            | EUR 100,000  | AIB Group PLC, 2.250%, 03/07/25   | 108,356           | 0.09            |
| EUR 100,000  | Hannover Rueck SE, 3.375%, perpetual  | 111,490      | 0.09            | EUR 100,000  | Bank of Ireland Group PLC, 1.375%, 29/08/23   | 103,122           | 0.08            |
| EUR 100,000  | HOCHTIEF AG, 0.625%, 26/04/29   | 98,047       | 0.08            | EUR 100,000  | Bank of Ireland Group PLC, 0.375%, 10/05/27   | 99,451            | 0.08            |
| EUR 200,000  | Infineon Technologies AG, 1.625%, 24/06/29                                  | 215,396      | 0.17            | EUR 100,000  | CCEP Finance Ireland DAC, 1.500%, perpetual   | 100,841           | 0.08            |
| EUR 100,000  | Knorr-Bremse AG, 1.125%, 13/06/25   | 104,236      | 0.08            | EUR 100,000  | Eaton Capital Unlimited Co, 0.750%, 20/09/24  | 102,614           | 0.08            |
| EUR 100,000  | LEG Immobilien AG, 1.250%, 23/01/24   | 103,043      | 0.08            | EUR 100,000  | Eaton Capital Unlimited Co, 0.128%, 08/03/26  | 100,059           | 0.08            |
| EUR 100,000  | LEG Immobilien AG, 0.875%, 28/11/27   | 103,258      | 0.08            | EUR 200,000  | Fresenius Finance Ireland PLC, 1.500%, 30/01/24   | 207,436           | 0.17            |
| EUR 300,000  | Merck KGaA, 3.375%, 12/12/74  | 328,848      | 0.26            | EUR 310,000  | Fresenius Finance Ireland PLC, 0.500%, 01/10/28   | 310,230           | 0.25            |
| EUR 100,000  | Merck KGaA, 2.875%, 25/06/79  | 109,006      | 0.09            | EUR 80,000   | GE Capital European Funding Unlimited Co, 6.025%, 01/03/38                              | 131,452           | 0.10            |
| EUR 200,000  | Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen, 1.250%, 26/05/41 | 202,966      | 0.16            | EUR 100,000  | Johnson Controls International plc, 1.000%, 15/09/23                                    | 102,312           | 0.08            |
| EUR 100,000  | Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen, 3.250%, 26/05/49 | 116,283      | 0.09            | EUR 100,000  | Johnson Controls International plc / Tyco Fire & Security Finance SCA, 0.375%, 15/09/27 | 100,232           | 0.08            |
| EUR 200,000  | SAP SE, 1.125%, 20/02/23  | 204,158      | 0.16            | EUR 100,000  | Kerry Group Financial Services Unltd Co, 2.375%, 10/09/25                               | 109,560           | 0.09            |
| EUR 300,000  | SAP SE, 1.250%, 10/03/28  | 322,956      | 0.26            | EUR 100,000  | Zurich Finance Ireland Designated Activity Co, 1.875%, 17/09/50                         | 105,203           | 0.08            |
| EUR 100,000  | SAP SE, 1.625%, 10/03/31  | 111,914      | 0.09            | <b>Total Ireland</b>   |   | <b>1,862,342</b>  | <b>1.48</b>     |
| EUR 100,000  | Talanx AG, 3.125%, 13/02/23   | 105,445      | 0.08            | Italy  |   |                   |                 |
| EUR 100,000  | Talanx AG, 2.250%, 05/12/47   | 107,357      | 0.09            | EUR 200,000  | Assicurazioni Generali SpA, 5.125%, 16/09/24  | 235,888           | 0.19            |
| EUR 100,000  | Vantage Towers AG, 0.375%, 31/03/27   | 99,814       | 0.08            | EUR 250,000  | Assicurazioni Generali SpA, 2.429%, 14/07/31  | 269,172           | 0.21            |
| EUR 300,000  | Volkswagen Bank GmbH, 1.875%, 31/01/24                                      | 314,595      | 0.25            | EUR 150,000  | Assicurazioni Generali SpA, 5.000%, 08/06/48  | 181,831           | 0.14            |
| EUR 100,000  | Volkswagen Financial Services AG, 2.250%, 01/10/27                          | 111,239      | 0.09            |  |   |                   |                 |



## Schedule of Investments (continued)

as at 30 June 2021 (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 - 97.90% (continued)   |   |                  |                 | Corporate Bonds - 97.90% (continued)   |   |                  |                 |
| Italy (continued)  |   |                  |                 | Japan (continued)  |   |                  |                 |
| EUR 100,000  | Azimut Holdings SpA, 1.625%, 12/12/24                           | 104,007          | 0.08            | EUR 100,000  | Mizuho Financial Group Inc, 0.184%, 13/04/26            | 100,053          | 0.08            |
| EUR 100,000  | Covivio, 1.625%, 17/10/24                                       | 105,099          | 0.08            | EUR 100,000  | Mizuho Financial Group Inc, 0.693%, 07/10/30            | 100,392          | 0.08            |
| EUR 100,000  | Covivio, 2.375%, 20/02/28                                       | 111,119          | 0.09            | EUR 100,000  | Mizuho Financial Group Inc, 0.843%, 12/04/33            | 100,013          | 0.08            |
| EUR 160,000  | ERG SpA, 0.500%, 11/09/27                                       | 159,781          | 0.13            | EUR 100,000  | Nissan Motor Co Ltd, 3.201%, 17/09/28                   | 113,212          | 0.09            |
| EUR 100,000  | Intesa Sanpaolo SpA, 4.000%, 30/10/23                           | 109,595          | 0.09            | EUR 100,000  | NTT Finance Corp, zero coupon, 03/03/25                 | 100,288          | 0.08            |
| EUR 200,000  | Intesa Sanpaolo SpA, 1.000%, 04/07/24                           | 205,960          | 0.16            | EUR 100,000  | Sumitomo Mitsui Banking Corp, 2.750%, 24/07/23          | 106,296          | 0.08            |
| EUR 100,000  | Intesa Sanpaolo SpA, 0.750%, 04/12/24                           | 102,556          | 0.08            | EUR 100,000  | Sumitomo Mitsui Financial Group Inc, 0.934%, 11/10/24   | 103,368          | 0.08            |
| EUR 200,000  | Intesa Sanpaolo SpA, 1.750%, 20/03/28                           | 213,690          | 0.17            | EUR 100,000  | Sumitomo Mitsui Financial Group Inc, 1.546%, 15/06/26   | 106,832          | 0.09            |
| EUR 100,000  | Intesa Sanpaolo SpA, 1.750%, 04/07/29                           | 107,096          | 0.09            | EUR 100,000  | Sumitomo Mitsui Financial Group Inc, 0.632%, 23/10/29   | 100,638          | 0.08            |
| EUR 100,000  | Mediobanca Banca di Credito Finanziario SpA, 1.625%, 07/01/25   | 105,225          | 0.08            | EUR 200,000  | Takeda Pharmaceutical Co Ltd, 2.250%, 21/11/26          | 221,030          | 0.18            |
| EUR 100,000  | Mediobanca Banca di Credito Finanziario SpA, 0.875%, 15/01/26   | 102,407          | 0.08            | EUR 150,000  | Takeda Pharmaceutical Co Ltd, 3.000%, 21/11/30          | 179,804          | 0.14            |
| EUR 100,000  | Mediobanca Banca di Credito Finanziario SpA, 1.000%, perpetual  | 103,023          | 0.08            | EUR 100,000  | Takeda Pharmaceutical Co Ltd, 2.000%, 09/07/40          | 107,638          | 0.09            |
| EUR 100,000  | Societa Iniziative Autostradali e Servizi SpA, 3.375%, 13/02/24 | 108,284          | 0.09            | <b>Total Japan</b>   |   | <b>2,205,683</b> | <b>1.75</b>     |
| EUR 150,000  | Terna Rete Elettrica Nazionale SpA, 1.000%, 23/07/23            | 153,977          | 0.12            | Jersey   |   |                  |                 |
| EUR 100,000  | Terna Rete Elettrica Nazionale SpA, 1.000%, 10/04/26            | 104,514          | 0.08            | EUR 100,000  | Aptiv PLC, 1.500%, 10/03/25                             | 104,699          | 0.08            |
| EUR 100,000  | Terna Rete Elettrica Nazionale SpA, 0.750%, 24/07/32            | 99,982           | 0.08            | <b>Total Jersey</b>  |   | <b>104,699</b>   | <b>0.08</b>     |
| EUR 200,000  | UniCredit SpA, 2.000%, 04/03/23                                 | 207,100          | 0.17            | Korea  |   |                  |                 |
| EUR 150,000  | UniCredit SpA, 0.500%, 09/04/25                                 | 151,619          | 0.12            | EUR 100,000  | LG Chem Ltd, 0.500%, 15/04/23                           | 100,924          | 0.08            |
| EUR 220,000  | UniCredit SpA, 2.125%, 24/10/26                                 | 239,254          | 0.19            | <b>Total Korea</b>   |   | <b>100,924</b>   | <b>0.08</b>     |
| EUR 100,000  | UniCredit SpA, 0.850%, 19/01/31                                 | 98,260           | 0.08            | Luxembourg   |   |                  |                 |
| EUR 100,000  | Unione di Banche Italiane SpA, 0.750%, 17/10/22                 | 101,281          | 0.08            | EUR 100,000  | Aroundtown SA, 1.000%, 07/01/25                         | 102,675          | 0.08            |
| EUR 200,000  | Unione di Banche Italiane SpA, 1.500%, 10/04/24                 | 208,470          | 0.17            | EUR 200,000  | Aroundtown SA, 1.625%, 31/01/28                         | 211,074          | 0.17            |
| <b>Total Italy</b>   |   | <b>3,689,190</b> | <b>2.93</b>     | EUR 100,000  | Aroundtown SA, 2.875%, perpetual                        | 102,487          | 0.08            |
| Japan  |   |                  |                 | EUR 200,000  | CK Hutchison Group Telecom Finance SA, 0.375%, 17/10/23 | 201,756          | 0.16            |
| EUR 100,000  | Asahi Group Holdings Ltd, 0.155%, 23/10/24                      | 100,670          | 0.08            | EUR 100,000  | CK Hutchison Group Telecom Finance SA, 1.500%, 17/10/31 | 104,258          | 0.08            |
| EUR 100,000  | Asahi Group Holdings Ltd, 0.336%, 19/04/27                      | 100,433          | 0.08            | EUR 100,000  | CNH Industrial Finance Europe SA, 1.625%, 03/07/29      | 106,333          | 0.09            |
| EUR 100,000  | Mitsubishi UFJ Financial Group Inc, 0.680%, 26/01/23            | 101,491          | 0.08            | EUR 100,000  | CPI Property Group SA, 2.750%, 12/05/26                 | 108,886          | 0.09            |
| EUR 100,000  | Mitsubishi UFJ Financial Group Inc, 0.980%, 09/10/23            | 102,687          | 0.08            | EUR 150,000  | CPI Property Group SA, 1.625%, 23/04/27                 | 154,316          | 0.12            |
| EUR 100,000  | Mitsubishi UFJ Financial Group Inc, 0.872%, 07/09/24            | 103,083          | 0.08            | EUR 310,000  | DH Europe Finance II Sarl, 0.750%, 18/09/31             | 310,394          | 0.25            |
| EUR 100,000  | Mizuho Financial Group Inc, 1.020%, 11/10/23                    | 102,745          | 0.08            | EUR 200,000  | DH Europe Finance II Sarl, 1.800%, 18/09/49             | 209,690          | 0.17            |
| EUR 150,000  | Mizuho Financial Group Inc, 0.956%, 16/10/24                    | 155,010          | 0.12            | EUR 200,000  | Grand City Properties SA, 0.125%, perpetual             | 194,404          | 0.16            |
|  |   |                  |                 | EUR 100,000  | John Deere Cash Management SA, 1.375%, 02/04/24         | 104,467          | 0.08            |
|  |   |                  |                 | EUR 100,000  | John Deere Cash Management SA, 2.200%, 02/04/32         | 117,995          | 0.09            |

## Schedule of Investments *(continued)* as at 30 June 2021 (Expressed in EURO)

| Nominal Value   | Description  | Market Value     | % of Net Assets | Nominal Value   | Description  | Market Value | % of Net Assets |
|---|--|------------------|-----------------|---|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |  |                  |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |  |              |                 |
| Corporate Bonds - 97.90% <i>(continued)</i>   |  |                  |                 | Corporate Bonds - 97.90% <i>(continued)</i>   |  |              |                 |
| Luxembourg <i>(continued)</i>   |  |                  |                 | Netherlands   |  |              |                 |
| EUR 200,000   | Medtronic Global Holdings SCA, 0.375%, 07/03/23        | 202,330          | 0.16            | EUR 100,000   | ABB Finance BV, zero coupon, 19/01/30                        | 96,760       | 0.08            |
| EUR 200,000   | Medtronic Global Holdings SCA, 0.250%, 02/07/25        | 202,552          | 0.16            | EUR 300,000   | ABN AMRO Bank NV, 2.500%, 29/11/23                           | 320,118      | 0.26            |
| EUR 100,000   | Medtronic Global Holdings SCA, 0.375%, 15/10/28        | 100,872          | 0.08            | EUR 250,000   | ABN AMRO Bank NV, 0.500%, 15/04/26                           | 256,655      | 0.20            |
| EUR 150,000   | Medtronic Global Holdings SCA, 1.000%, 02/07/31        | 156,082          | 0.12            | EUR 300,000   | ABN AMRO Bank NV, 2.875%, 18/01/28                           | 312,813      | 0.25            |
| EUR 100,000   | Medtronic Global Holdings SCA, 2.250%, 07/03/39        | 117,258          | 0.09            | EUR 100,000   | Adecco International Financial Services BV, 1.000%, 02/12/24 | 103,866      | 0.08            |
| EUR 100,000   | Medtronic Global Holdings SCA, 1.375%, 15/10/40        | 102,018          | 0.08            | EUR 100,000   | Akzo Nobel NV, 1.750%, 07/11/24                              | 106,639      | 0.09            |
| EUR 100,000   | Medtronic Global Holdings SCA, 1.625%, 15/10/50        | 102,710          | 0.08            | EUR 200,000   | Allianz Finance II BV, 0.250%, 06/06/23                      | 202,026      | 0.16            |
| EUR 100,000   | Novartis Finance SA, 0.125%, 20/09/23                  | 101,046          | 0.08            | EUR 100,000   | Allianz Finance II BV, 0.875%, 15/01/26                      | 104,503      | 0.08            |
| EUR 120,000   | Novartis Finance SA, 1.125%, 30/09/27                  | 127,825          | 0.10            | EUR 100,000   | Allianz Finance II BV, 0.500%, 14/01/31                      | 101,711      | 0.08            |
| EUR 100,000   | Novartis Finance SA, zero coupon, 23/09/28             | 98,762           | 0.08            | EUR 190,000   | ASML Holding NV, 1.625%, 28/05/27                            | 206,906      | 0.17            |
| EUR 100,000   | Novartis Finance SA, 1.375%, 14/08/30                  | 109,600          | 0.09            | EUR 170,000   | ASR Nederland NV, 3.375%, 02/05/49                           | 190,390      | 0.15            |
| EUR 125,000   | Prologis International Funding II SA, 0.875%, 09/07/29 | 128,656          | 0.10            | EUR 100,000   | Atrium Finance Issuer BV, 2.625%, 05/09/27                   | 108,030      | 0.09            |
| EUR 125,000   | Prologis International Funding II SA, 1.625%, 17/06/32 | 135,199          | 0.11            | EUR 200,000   | BMW Finance NV, 0.500%, 22/11/22                             | 202,526      | 0.16            |
| EUR 125,000   | Prologis International Funding II SA, 0.750%, 23/03/33 | 122,491          | 0.10            | EUR 340,000   | BMW Finance NV, 0.750%, 12/07/24                             | 349,564      | 0.28            |
| EUR 100,000   | Richemont International Holding SA, 1.000%, 26/03/26   | 104,752          | 0.08            | EUR 350,000   | BMW Finance NV, 1.000%, 14/11/24                             | 363,751      | 0.29            |
| EUR 150,000   | Richemont International Holding SA, 1.125%, 26/05/32   | 159,714          | 0.13            | EUR 250,000   | BMW Finance NV, 1.125%, 22/05/26                             | 264,377      | 0.21            |
| EUR 100,000   | Richemont International Holding SA, 2.000%, 26/03/38   | 115,579          | 0.09            | EUR 160,000   | BMW Finance NV, 0.200%, perpetual                            | 154,072      | 0.12            |
| EUR 100,000   | SES SA, 1.625%, 22/03/26                               | 106,763          | 0.09            | EUR 100,000   | Brenntag Finance BV, 1.125%, 27/09/25                        | 104,113      | 0.08            |
| EUR 100,000   | Simon International Finance SCA, 1.250%, 13/05/25      | 104,672          | 0.08            | EUR 100,000   | Citycon Treasury BV, 1.625%, perpetual                       | 100,298      | 0.08            |
| EUR 100,000   | Swiss Re Finance Luxembourg SA, 2.534%, 30/04/50       | 110,409          | 0.09            | EUR 100,000   | Compass Group International BV, 0.625%, 03/07/24             | 102,117      | 0.08            |
| EUR 100,000   | Traton Finance Luxembourg SA, 1.250%, 24/03/33         | 101,418          | 0.08            | EUR 100,000   | Cooperatieve Rabobank UA, 0.250%, 30/10/26                   | 101,207      | 0.08            |
| EUR 100,000   | Tyco Electronics Group SA, zero coupon, 16/02/29       | 96,852           | 0.08            | EUR 200,000   | CTP NV, 0.625%, 27/11/23                                     | 202,168      | 0.16            |
| EUR 100,000   | Whirlpool Finance Luxembourg Sarl, 1.250%, 02/11/26    | 105,578          | 0.08            | EUR 400,000   | Daimler International Finance BV, 0.625%, 27/02/23           | 406,160      | 0.32            |
| <b>Total Luxembourg</b>   |  | <b>4,841,873</b> | <b>3.85</b>     | EUR 100,000   | de Volksbank NV, 0.010%, 16/09/24                            | 100,613      | 0.08            |
| Mexico  |  |                  |                 | EUR 200,000   | de Volksbank NV, 0.375%, perpetual                           | 197,876      | 0.16            |
| EUR 200,000   | America Movil SAB de CV, 0.750%, 26/06/27              | 204,138          | 0.16            | EUR 300,000   | Deutsche Telekom International Finance BV, 0.625%, 03/04/23  | 304,737      | 0.24            |
| EUR 100,000   | Fomento Economico Mexicano SAB de CV, 0.500%, 28/05/28 | 99,129           | 0.08            | EUR 150,000   | Deutsche Telekom International Finance BV, 0.625%, 13/12/24  | 153,871      | 0.12            |
| <b>Total Mexico</b>   |  | <b>303,267</b>   | <b>0.24</b>     | EUR 200,000   | Deutsche Telekom International Finance BV, 1.125%, 22/05/26  | 210,750      | 0.17            |
|   |  |                  |                 | EUR 200,000   | Deutsche Telekom International Finance BV, 1.500%, 03/04/28  | 217,052      | 0.17            |

## Schedule of Investments *(continued)* as at 30 June 2021 (Expressed in EURO)

| Nominal Value   | Description                                     | Market Value | % of Net Assets | Nominal Value   | Description  | Market Value | % of Net Assets |
|---|---|--------------|-----------------|---|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |   |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |  |              |                 |
| Corporate Bonds - 97.90% <i>(continued)</i>   |   |              |                 | Corporate Bonds - 97.90% <i>(continued)</i>   |  |              |                 |
| Netherlands <i>(continued)</i>  |   |              |                 | Netherlands <i>(continued)</i>  |  |              |                 |
| EUR 200,000   | Digital Dutch Finco BV, 0.625%, 15/07/25        | 203,932      | 0.16            | EUR 100,000   | Koninklijke DSM NV, 0.250%, 23/06/28                               | 100,474      | 0.08            |
| EUR 200,000   | Digital Dutch Finco BV, 1.500%, 15/03/30        | 211,086      | 0.17            | EUR 180,000   | Koninklijke KPN NV, 5.625%, 30/09/24                               | 211,613      | 0.17            |
| EUR 100,000   | Digital Dutch Finco BV, 1.000%, 15/01/32        | 99,091       | 0.08            | EUR 100,000   | Koninklijke Philips NV, 0.500%, 06/09/23                           | 101,466      | 0.08            |
| EUR 150,000   | Digital Intrepid Holding BV, 0.625%, 15/07/31   | 144,929      | 0.12            | EUR 100,000   | Koninklijke Philips NV, 2.000%, 30/03/30                           | 113,338      | 0.09            |
| EUR 290,000   | EDP Finance BV, 0.375%, 16/09/26                | 292,961      | 0.23            | EUR 200,000   | LeasePlan Corp NV, 3.500%, 09/04/25                                | 225,276      | 0.18            |
| EUR 400,000   | Enel Finance International NV, 1.000%, 16/09/24 | 414,384      | 0.33            | EUR 150,000   | LeasePlan Corp NV, 0.250%, 23/02/26                                | 149,552      | 0.12            |
| EUR 140,000   | Enel Finance International NV, 1.125%, 16/09/26 | 147,293      | 0.12            | EUR 100,000   | Lseg Netherlands BV, zero coupon, perpetual                        | 100,031      | 0.08            |
| EUR 100,000   | Euronext NV, 1.125%, 12/06/29                   | 104,823      | 0.08            | EUR 100,000   | Nationale-Nederlanden Bank NV, 0.375%, 31/05/23                    | 101,150      | 0.08            |
| EUR 100,000   | Euronext NV, 1.500%, 17/05/41                   | 101,130      | 0.08            | EUR 100,000   | Naturgy Finance BV, 0.875%, 15/05/25                               | 103,365      | 0.08            |
| EUR 100,000   | Givaudan Finance Europe BV, 1.000%, 22/04/27    | 105,230      | 0.08            | EUR 150,000   | NE Property BV, 2.625%, 22/05/23                                   | 155,905      | 0.12            |
| EUR 200,000   | Global Switch Finance BV, 1.375%, 07/10/30      | 204,292      | 0.16            | EUR 100,000   | NE Property BV, 3.375%, 14/07/27                                   | 111,061      | 0.09            |
| EUR 100,000   | Heineken NV, 3.500%, 19/03/24                   | 110,049      | 0.09            | EUR 260,000   | NN Group NV, 0.875%, 13/01/23                                      | 263,890      | 0.21            |
| EUR 160,000   | Heineken NV, 1.250%, 17/03/27                   | 169,955      | 0.14            | EUR 100,000   | NN Group NV, 4.500%, perpetual                                     | 114,384      | 0.09            |
| EUR 250,000   | Heineken NV, 2.250%, 30/03/30                   | 289,290      | 0.23            | EUR 100,000   | PACCAR Financial Europe BV, zero coupon, 03/03/23                  | 100,484      | 0.08            |
| EUR 100,000   | Hella GmbH & Co KGaA, 1.000%, 17/05/24          | 102,429      | 0.08            | EUR 100,000   | PostNL NV, 1.000%, 21/11/24  | 103,102      | 0.08            |
| EUR 200,000   | Iberdrola International BV, 0.375%, 15/09/25    | 203,918      | 0.16            | EUR 100,000   | PostNL NV, 0.625%, 23/09/26  | 102,255      | 0.08            |
| EUR 300,000   | Iberdrola International BV, 1.450%, 31/12/99    | 302,769      | 0.24            | EUR 100,000   | Reckitt Benckiser Treasury Services Nederland BV, 0.375%, 19/05/26 | 101,679      | 0.08            |
| EUR 200,000   | Iberdrola International BV, 1.825%, perpetual   | 201,000      | 0.16            | EUR 100,000   | RELX Finance BV, zero coupon, 18/03/24                             | 100,399      | 0.08            |
| EUR 300,000   | Iberdrola International BV, 1.875%, perpetual   | 307,746      | 0.25            | EUR 100,000   | RELX Finance BV, 0.500%, 10/03/28                                  | 101,277      | 0.08            |
| EUR 100,000   | ING Groep NV, 1.000%, 20/09/23                  | 102,766      | 0.08            | EUR 100,000   | Ren Finance BV, 1.750%, 18/01/28                                   | 108,598      | 0.09            |
| EUR 200,000   | ING Groep NV, 2.125%, 10/01/26                  | 218,144      | 0.17            | EUR 100,000   | Roche Finance Europe BV, 0.875%, 25/02/25                          | 103,897      | 0.08            |
| EUR 200,000   | ING Groep NV, 2.000%, 20/09/28                  | 221,536      | 0.18            | EUR 300,000   | Siemens Financieringsmaatschappij NV, zero coupon, 20/02/23        | 301,632      | 0.24            |
| EUR 100,000   | ING Groep NV, 0.250%, 01/02/30                  | 97,173       | 0.08            | EUR 100,000   | Siemens Financieringsmaatschappij NV, 0.375%, 05/06/26             | 102,234      | 0.08            |
| EUR 300,000   | ING Groep NV, 2.000%, 22/03/30                  | 316,116      | 0.25            | EUR 100,000   | Siemens Financieringsmaatschappij NV, 0.900%, 28/02/28             | 105,372      | 0.08            |
| EUR 200,000   | ING Groep NV, 2.500%, 15/11/30                  | 237,948      | 0.19            | EUR 100,000   | Siemens Financieringsmaatschappij NV, 0.250%, 20/02/29             | 100,591      | 0.08            |
| EUR 100,000   | innogy Finance BV, 0.750%, 30/11/22             | 101,207      | 0.08            | EUR 50,000  | Siemens Financieringsmaatschappij NV, 1.250%, 28/02/31             | 54,606       | 0.04            |
| EUR 100,000   | innogy Finance BV, 1.000%, 13/04/25             | 103,528      | 0.08            | EUR 50,000  | Siemens Financieringsmaatschappij NV, 1.750%, 28/02/39             | 57,698       | 0.05            |
| EUR 120,000   | innogy Finance BV, 1.625%, 30/05/26             | 128,830      | 0.10            | EUR 200,000   | Siemens Financieringsmaatschappij NV, 0.500%, perpetual            | 202,558      | 0.16            |
| EUR 300,000   | innogy Finance BV, 1.250%, 19/10/27             | 319,173      | 0.25            |   |  |              |                 |
| EUR 100,000   | innogy Finance BV, 5.750%, 14/02/33             | 154,175      | 0.12            |   |  |              |                 |
| EUR 100,000   | ISS Finance BV, 1.250%, 07/07/25                | 103,439      | 0.08            |   |  |              |                 |
| EUR 100,000   | Koninklijke Ahold Delhaize NV, 0.875%, 19/09/24 | 102,937      | 0.08            |   |  |              |                 |
| EUR 100,000   | Koninklijke Ahold Delhaize NV, 0.375%, 18/03/30 | 99,288       | 0.08            |   |  |              |                 |
| EUR 150,000   | Koninklijke DSM NV, 2.375%, 03/04/24            | 159,916      | 0.13            |   |  |              |                 |

## Schedule of Investments (continued) as at 30 June 2021 (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 - 97.90% (continued)   |  |                   |                 | Corporate Bonds - 97.90% (continued)   |   |                |                 |
| Netherlands (continued)  |  |                   |                 | Norway   |   |                |                 |
| EUR 140,000  | Signify NV, 2.375%, 11/05/27                           | 155,189           | 0.12            | EUR 200,000  | DNB Bank ASA, 1.125%, 01/03/23                              | 204,916        | 0.16            |
| EUR 100,000  | Sika Capital BV, 0.875%, 29/04/27                      | 104,211           | 0.08            | EUR 100,000  | DNB Bank ASA, 0.050%, 14/11/23                              | 100,820        | 0.08            |
| EUR 300,000  | Stellantis NV, 3.375%, 07/07/23                        | 318,357           | 0.25            | EUR 100,000  | DNB Bank ASA, 0.250%, 23/02/29                              | 98,659         | 0.08            |
| EUR 100,000  | Unilever NV, 0.375%, 14/02/23                          | 101,213           | 0.08            | EUR 100,000  | Santander Consumer Bank AS, 0.125%, 11/09/24                | 100,463        | 0.08            |
| EUR 270,000  | Unilever NV, 0.875%, 31/07/25                          | 281,294           | 0.22            | EUR 100,000  | Sparebank 1 Oestlandet, 0.875%, 13/03/23                    | 102,019        | 0.08            |
| EUR 270,000  | Unilever NV, 1.750%, 25/03/30                          | 304,174           | 0.24            | EUR 150,000  | SpareBank 1 SMN, 0.010%, perpetual                          | 146,646        | 0.12            |
| EUR 100,000  | Upjohn Finance BV, 1.362%, 23/06/27                    | 104,682           | 0.08            | EUR 100,000  | SpareBank 1 SR-Bank ASA, 0.625%, 25/03/24                   | 102,058        | 0.08            |
| EUR 240,000  | Upjohn Finance BV, 1.908%, 23/06/32                    | 255,449           | 0.20            |  |   |                |                 |
| EUR 100,000  | Vesteda Finance BV, 1.500%, 24/05/27                   | 106,893           | 0.09            | <b>Total Norway</b>  |   | <b>855,581</b> | <b>0.68</b>     |
| EUR 200,000  | Volkswagen International Finance NV, 0.875%, 16/01/23  | 203,228           | 0.16            | Spain  |   |                |                 |
| EUR 100,000  | Volkswagen International Finance NV, 1.875%, 30/03/27  | 108,613           | 0.09            | EUR 200,000  | Abertis Infraestructuras SA, 1.375%, 20/05/26               | 209,380        | 0.17            |
| EUR 100,000  | Volkswagen International Finance NV, 1.625%, 16/01/30  | 108,656           | 0.09            | EUR 300,000  | Abertis Infraestructuras SA, 1.625%, 15/07/29               | 315,339        | 0.25            |
| EUR 100,000  | Volkswagen International Finance NV, 3.250%, 18/11/30  | 122,875           | 0.10            | EUR 100,000  | ACS Servicios Comunicaciones y Energia SL, 1.875%, 20/04/26 | 105,793        | 0.08            |
| EUR 100,000  | Volkswagen International Finance NV, 4.125%, 16/11/38  | 139,559           | 0.11            | EUR 100,000  | Amadeus IT Group SA, 0.875%, 18/09/23                       | 101,790        | 0.08            |
| EUR 200,000  | Volkswagen International Finance NV, 0.875%, perpetual | 206,928           | 0.17            | EUR 100,000  | Amadeus IT Group SA, 2.875%, 20/05/27                       | 112,654        | 0.09            |
| EUR 100,000  | Volkswagen International Finance NV, 1.250%, perpetual | 104,640           | 0.08            | EUR 200,000  | Banco Bilbao Vizcaya Argentaria SA, 1.125%, 28/02/24        | 206,388        | 0.16            |
| EUR 150,000  | Volkswagen International Finance NV, 3.500%, perpetual | 164,625           | 0.13            | EUR 200,000  | Banco Bilbao Vizcaya Argentaria SA, 1.375%, 14/05/25        | 210,042        | 0.17            |
| EUR 200,000  | Volkswagen International Finance NV, 3.375%, perpetual | 213,606           | 0.17            | EUR 100,000  | Banco Bilbao Vizcaya Argentaria SA, 1.000%, 21/06/26        | 104,059        | 0.08            |
| EUR 200,000  | Volkswagen International Finance NV, 3.875%, perpetual | 221,012           | 0.18            | EUR 200,000  | Banco Bilbao Vizcaya Argentaria SA, 3.500%, 10/02/27        | 231,104        | 0.18            |
| EUR 100,000  | Volkswagen International Finance NV, 3.875%, perpetual | 111,026           | 0.09            | EUR 200,000  | Banco Bilbao Vizcaya Argentaria SA, 0.125%, 24/03/27        | 199,664        | 0.16            |
| EUR 300,000  | Vonovia Finance BV, 0.125%, 06/04/23                   | 301,494           | 0.24            | EUR 100,000  | Banco de Sabadell SA, 0.875%, 05/03/23                      | 101,455        | 0.08            |
| EUR 200,000  | Vonovia Finance BV, 1.250%, 06/12/24                   | 208,950           | 0.17            | EUR 100,000  | Banco de Sabadell SA, 1.125%, 11/03/27                      | 102,792        | 0.08            |
| EUR 300,000  | Vonovia Finance BV, 1.500%, 14/01/28                   | 321,318           | 0.26            | EUR 100,000  | Banco Santander SA, 1.375%, 14/12/22                        | 102,440        | 0.08            |
| EUR 100,000  | Vonovia Finance BV, 1.000%, 28/01/41                   | 93,182            | 0.07            | EUR 100,000  | Banco Santander SA, 0.250%, 19/06/24                        | 101,049        | 0.08            |
| EUR 220,000  | Wolters Kluwer NV, 2.875%, 21/03/23                    | 231,882           | 0.18            | EUR 300,000  | Banco Santander SA, 2.500%, 18/03/25                        | 324,639        | 0.26            |
| <b>Total Netherlands</b>   |  | <b>20,019,095</b> | <b>15.90</b>    | EUR 100,000  | Banco Santander SA, 1.375%, 05/01/26                        | 104,834        | 0.08            |
| New Zealand  |  |                   |                 | EUR 300,000  | Banco Santander SA, 0.300%, 04/10/26                        | 302,310        | 0.24            |
| EUR 100,000  | ANZ New Zealand Int'l Ltd, 0.375%, 17/09/29            | 100,895           | 0.08            | EUR 200,000  | Banco Santander SA, 0.500%, 04/02/27                        | 200,788        | 0.16            |
| EUR 100,000  | ASB Finance Ltd, 0.500%, 24/09/29                      | 101,613           | 0.08            | EUR 100,000  | Banco Santander SA, 1.625%, 22/10/30                        | 103,079        | 0.08            |
| EUR 100,000  | BNZ International Funding Ltd, 0.375%, 14/09/24        | 101,709           | 0.08            | EUR 200,000  | Bankia SA, 0.750%, 09/07/26                                 | 204,876        | 0.16            |
| EUR 100,000  | Westpac Securities NZ Ltd, 0.300%, 25/06/24            | 101,472           | 0.08            | EUR 100,000  | Bankinter SA, 0.875%, 08/07/26                              | 102,370        | 0.08            |
| <b>Total New Zealand</b>   |  | <b>405,689</b>    | <b>0.32</b>     | EUR 100,000  | Bankinter SA, 0.625%, 06/10/27                              | 100,741        | 0.08            |
|  |  |                   |                 | EUR 300,000  | CaixaBank SA, 1.125%, 12/01/23                              | 306,000        | 0.24            |
|  |  |                   |                 | EUR 200,000  | CaixaBank SA, 0.625%, 01/10/24                              | 203,200        | 0.16            |

## Schedule of Investments (continued)

as at 30 June 2021 (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 - 97.90% (continued)   |  |                  |                 | Corporate Bonds - 97.90% (continued)   |   |                  |                 |
| Spain (continued)  |  |                  |                 | Sweden (continued)   |   |                  |                 |
| EUR 100,000  | CaixaBank SA, 0.375%, 18/11/26                         | 100,151          | 0.08            | EUR 100,000  | Svenska Handelsbanken AB, 0.375%, 03/07/23        | 101,481          | 0.08            |
| EUR 300,000  | CaixaBank SA, 2.750%, 14/07/28                         | 313,299          | 0.25            | EUR 100,000  | Svenska Handelsbanken AB, 0.050%, 03/09/26        | 99,725           | 0.08            |
| EUR 200,000  | CaixaBank SA, 0.500%, 09/02/29                         | 197,044          | 0.16            | EUR 100,000  | Svenska Handelsbanken AB, 0.010%, 02/12/27        | 98,485           | 0.08            |
| EUR 100,000  | CaixaBank SA, 1.250%, 18/06/31                         | 100,679          | 0.08            | EUR 100,000  | Svenska Handelsbanken AB, 1.250%, 02/03/28        | 101,986          | 0.08            |
| EUR 100,000  | Ferrovial Emisiones SA, 1.375%, 31/03/25               | 104,946          | 0.08            | EUR 100,000  | Tele2 AB, 1.125%, 15/05/24                        | 103,044          | 0.08            |
| EUR 300,000  | Iberdrola Finanzas SA, 1.000%, 07/03/24                | 309,210          | 0.25            | EUR 100,000  | Telefonaktiebolaget LM Ericsson, 1.875%, 01/03/24 | 104,946          | 0.08            |
| EUR 200,000  | Iberdrola Finanzas SA, 1.000%, 07/03/25                | 207,966          | 0.17            | EUR 100,000  | Telia Co AB, 3.875%, 01/10/25                     | 116,585          | 0.09            |
| EUR 200,000  | Iberdrola Finanzas SA, 1.250%, 28/10/26                | 212,836          | 0.17            | EUR 100,000  | Telia Co AB, 2.125%, 20/02/34                     | 115,137          | 0.09            |
| EUR 100,000  | Inmobiliaria Colonial Socimi SA, 1.350%, 14/10/28      | 104,850          | 0.08            | EUR 100,000  | Telia Co AB, 3.000%, 04/04/78                     | 104,554          | 0.08            |
| EUR 100,000  | Mapfre SA, 4.375%, 31/03/47                            | 115,895          | 0.09            | EUR 100,000  | Telia Co AB, 1.375%, 11/05/81                     | 101,163          | 0.08            |
| EUR 100,000  | Red Electrica Financiaciones SAU, 1.250%, 13/03/27     | 106,479          | 0.09            | EUR 150,000  | Volvo Treasury AB, zero coupon, 11/02/23          | 150,699          | 0.12            |
| EUR 100,000  | Red Electrica Financiaciones SAU, 0.375%, 24/07/28     | 101,661          | 0.08            | <b>Total Sweden</b>  |   | <b>3,232,898</b> | <b>2.57</b>     |
| EUR 100,000  | Santander Consumer Finance SA, 0.875%, 30/05/23        | 102,158          | 0.08            | <b>Switzerland</b>   |   |                  |                 |
| EUR 200,000  | Santander Consumer Finance SA, 0.375%, 17/01/25        | 202,402          | 0.16            | EUR 200,000  | Credit Suisse AG, 1.000%, 07/06/23                | 204,656          | 0.16            |
| EUR 300,000  | Telefonica Emisiones SA, 3.987%, 23/01/23              | 320,343          | 0.26            | EUR 100,000  | Credit Suisse AG, 0.450%, 19/05/25                | 101,452          | 0.08            |
| EUR 100,000  | Telefonica Emisiones SA, 1.069%, 05/02/24              | 102,942          | 0.08            | EUR 100,000  | Credit Suisse Group AG, 1.250%, 17/07/25          | 102,680          | 0.08            |
| EUR 300,000  | Telefonica Emisiones SA, 1.447%, 22/01/27              | 320,139          | 0.26            | EUR 200,000  | Credit Suisse Group AG, 3.250%, 02/04/26          | 220,486          | 0.18            |
| EUR 100,000  | Telefonica Emisiones SA, 1.715%, 12/01/28              | 109,198          | 0.09            | EUR 100,000  | Credit Suisse Group AG, 0.650%, 10/09/29          | 98,628           | 0.08            |
| EUR 300,000  | Telefonica Emisiones SA, 0.664%, 03/02/30              | 303,954          | 0.24            | EUR 100,000  | Credit Suisse Group AG, 0.625%, 18/01/33          | 94,063           | 0.07            |
| EUR 100,000  | Telefonica Emisiones SA, 1.957%, 01/07/39              | 110,304          | 0.09            | EUR 300,000  | UBS AG, 0.010%, 31/03/26                          | 299,598          | 0.24            |
| <b>Total Spain</b>   |  | <b>7,703,242</b> | <b>6.12</b>     | EUR 200,000  | UBS Group AG, 1.500%, 30/11/24                    | 207,604          | 0.17            |
| <b>Sweden</b>  |  |                  |                 | EUR 200,000  | UBS Group AG, 1.250%, 17/04/25                    | 206,956          | 0.16            |
| EUR 100,000  | Atlas Copco AB, 2.500%, 28/02/23                       | 104,620          | 0.08            | EUR 250,000  | UBS Group AG, 0.250%, 24/02/28                    | 247,738          | 0.20            |
| EUR 100,000  | Castellum AB, 2.125%, 20/11/23                         | 104,853          | 0.08            | <b>Total Switzerland</b>   |   | <b>1,783,861</b> | <b>1.42</b>     |
| EUR 150,000  | Essity AB, 1.625%, 30/03/27                            | 161,859          | 0.13            | <b>United Kingdom</b>  |   |                  |                 |
| EUR 100,000  | Investor AB, 4.500%, 12/05/23                          | 109,025          | 0.09            | EUR 200,000  | AstraZeneca PLC, 0.750%, 12/05/24                 | 204,684          | 0.16            |
| EUR 100,000  | Investor AB, 0.375%, 29/10/35                          | 94,677           | 0.08            | EUR 100,000  | Aviva PLC, 3.375%, 04/12/45                       | 111,640          | 0.09            |
| EUR 100,000  | Molnlycke Holdings AB, 0.875%, 05/09/29                | 100,519          | 0.08            | EUR 100,000  | Barclays PLC, 0.625%, 14/11/23                    | 101,163          | 0.08            |
| EUR 160,000  | Sagax AB, 1.125%, 30/01/27                             | 163,339          | 0.13            | EUR 300,000  | Barclays PLC, 3.375%, 02/04/25                    | 326,859          | 0.26            |
| EUR 150,000  | Samhallsbyggnadsbolaget i Norden AB, 1.000%, perpetual | 151,548          | 0.12            | EUR 100,000  | Barclays PLC, 1.125%, perpetual                   | 100,548          | 0.08            |
| EUR 190,000  | Scania CV AB, 0.125%, 13/02/23                         | 190,620          | 0.15            | EUR 100,000  | Barclays PLC, 1.106%, perpetual                   | 100,886          | 0.08            |
| EUR 100,000  | Securitas AB, 0.250%, 22/02/28                         | 98,285           | 0.08            | EUR 200,000  | British Telecommunications PLC, 1.125%, 10/03/23  | 204,542          | 0.16            |
| EUR 160,000  | Skandinaviska Enskilda Banken AB, 0.050%, 01/07/24     | 161,387          | 0.13            | EUR 200,000  | British Telecommunications PLC, 1.750%, 10/03/26  | 214,220          | 0.17            |
| EUR 200,000  | Skandinaviska Enskilda Banken AB, 0.375%, 11/02/27     | 201,528          | 0.16            | EUR 100,000  | British Telecommunications PLC, 1.125%, 12/09/29  | 103,037          | 0.08            |
| EUR 100,000  | SKF AB, 0.250%, 15/02/31                               | 96,105           | 0.08            | EUR 100,000  | Cadent Finance PLC, 0.750%, 11/03/32              | 99,321           | 0.08            |
| EUR 290,000  | Svenska Handelsbanken AB, 1.125%, 14/12/22             | 296,728          | 0.24            | EUR 300,000  | Coca-Cola European Partners PLC, 1.125%, 12/04/29 | 315,237          | 0.25            |



## Schedule of Investments *(continued)* as at 30 June 2021 (Expressed in EURO)

| Nominal Value   | Description  | Market Value | % of Net Assets | Nominal Value   | Description  | Market Value | % of Net Assets |
|---|--|--------------|-----------------|---|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |  |              |                 |
| Corporate Bonds - 97.90% <i>(continued)</i>   |  |              |                 | Corporate Bonds - 97.90% <i>(continued)</i>   |  |              |                 |
| United States <i>(continued)</i>  |  |              |                 | United States <i>(continued)</i>  |  |              |                 |
| EUR 270,000   | Becton Dickinson and Co, 1.000%, 15/12/22                    | 274,409      | 0.22            | EUR 250,000   | Goldman Sachs Group Inc, 1.625%, 27/07/26              | 266,872      | 0.21            |
| EUR 100,000   | Berry Global Inc, 1.000%, 15/01/25                           | 100,895      | 0.08            | EUR 200,000   | Goldman Sachs Group Inc, 0.250%, 26/01/28              | 196,490      | 0.16            |
| EUR 200,000   | Booking Holdings Inc, 2.375%, 23/09/24                       | 214,414      | 0.17            | EUR 200,000   | Goldman Sachs Group Inc, 1.000%, perpetual             | 200,426      | 0.16            |
| EUR 100,000   | Booking Holdings Inc, 0.500%, 08/03/28                       | 100,864      | 0.08            | EUR 130,000   | Illinois Tool Works Inc, 1.000%, 05/06/31              | 137,483      | 0.11            |
| EUR 100,000   | Bristol-Myers Squibb Co, 1.000%, 15/05/25                    | 104,253      | 0.08            | EUR 250,000   | International Business Machines Corp, 0.375%, 31/01/23 | 252,787      | 0.20            |
| EUR 150,000   | Capital One Financial Corp, 0.800%, 12/06/24                 | 153,356      | 0.12            | EUR 200,000   | International Business Machines Corp, 0.950%, 23/05/25 | 207,824      | 0.17            |
| EUR 140,000   | Chubb INA Holdings Inc, 1.550%, 15/03/28                     | 150,720      | 0.12            | EUR 260,000   | International Business Machines Corp, 0.300%, 11/02/28 | 260,837      | 0.21            |
| EUR 100,000   | Chubb INA Holdings Inc, 2.500%, 15/03/38                     | 120,209      | 0.10            | EUR 180,000   | International Business Machines Corp, 0.650%, 11/02/32 | 179,516      | 0.14            |
| EUR 250,000   | Citigroup Inc, 2.375%, 22/05/24                              | 267,885      | 0.21            | EUR 400,000   | JPMorgan Chase & Co, 2.750%, 01/02/23                  | 419,652      | 0.33            |
| EUR 350,000   | Citigroup Inc, 1.250%, 06/07/26                              | 365,431      | 0.29            | EUR 400,000   | JPMorgan Chase & Co, 1.090%, 11/03/27                  | 416,472      | 0.33            |
| EUR 150,000   | Citigroup Inc, 0.500%, 08/10/27                              | 151,214      | 0.12            | EUR 220,000   | JPMorgan Chase & Co, 1.638%, 18/05/28                  | 236,625      | 0.19            |
| EUR 100,000   | Citigroup Inc, 1.250%, 10/04/29                              | 105,391      | 0.08            | EUR 150,000   | JPMorgan Chase & Co, 1.001%, 25/07/31                  | 154,157      | 0.12            |
| EUR 100,000   | Coca-Cola Co, 0.500%, 08/03/24                               | 102,050      | 0.08            | EUR 100,000   | JPMorgan Chase & Co, 1.047%, 04/11/32                  | 102,463      | 0.08            |
| EUR 100,000   | Coca-Cola Co, 1.875%, 22/09/26                               | 110,407      | 0.09            | EUR 100,000   | JPMorgan Chase & Co, 0.597%, 17/02/33                  | 97,687       | 0.08            |
| EUR 100,000   | Coca-Cola Co, 0.125%, 09/03/29                               | 98,989       | 0.08            | EUR 130,000   | Kellogg Co, 1.000%, 17/05/24                           | 134,065      | 0.11            |
| EUR 100,000   | Coca-Cola Co, 1.250%, 08/03/31                               | 107,339      | 0.09            | EUR 100,000   | Kimberly-Clark Corp, 0.625%, 07/09/24                  | 102,526      | 0.08            |
| EUR 100,000   | Coca-Cola Co, 0.500%, 09/03/33                               | 98,238       | 0.08            | EUR 100,000   | Marsh & McLennan Cos Inc, 1.349%, 21/09/26             | 105,653      | 0.08            |
| EUR 150,000   | Coca-Cola Co, 1.625%, 09/03/35                               | 166,059      | 0.13            | EUR 100,000   | Mastercard Inc, 1.100%, 01/12/22                       | 101,708      | 0.08            |
| EUR 100,000   | Coca-Cola Co, 1.000%, 09/03/41                               | 97,714       | 0.08            | EUR 300,000   | McDonald's Corp, 0.900%, 15/06/26                      | 312,294      | 0.25            |
| EUR 110,000   | Colgate-Palmolive Co, 1.375%, 06/03/34                       | 120,960      | 0.10            | EUR 100,000   | McDonald's Corp, 1.500%, 28/11/29                      | 108,457      | 0.09            |
| EUR 100,000   | Comcast Corp, 0.250%, 20/05/27                               | 100,460      | 0.08            | EUR 100,000   | Merck & Co Inc, 2.500%, 15/10/34                       | 124,105      | 0.10            |
| EUR 100,000   | Comcast Corp, 1.250%, 20/02/40                               | 101,117      | 0.08            | EUR 100,000   | Microsoft Corp, 3.125%, 06/12/28                       | 122,239      | 0.10            |
| EUR 100,000   | Dover Corp, 0.750%, 04/11/27                                 | 102,122      | 0.08            | EUR 100,000   | Mondelez International Inc, 0.250%, 17/03/28           | 99,333       | 0.08            |
| EUR 100,000   | Eli Lilly & Co, 2.125%, 03/06/30                             | 115,852      | 0.09            | EUR 160,000   | Mondelez International Inc, 1.375%, 17/03/41           | 157,349      | 0.12            |
| EUR 100,000   | Eli Lilly & Co, 1.700%, 01/11/49                             | 111,080      | 0.09            | EUR 100,000   | Moody's Corp, 1.750%, 09/03/27                         | 108,325      | 0.09            |
| EUR 100,000   | Emerson Electric Co, 0.375%, 22/05/24                        | 101,408      | 0.08            | EUR 300,000   | Morgan Stanley, 0.637%, 26/07/24                       | 304,776      | 0.24            |
| EUR 100,000   | Equinix Inc, 0.250%, 15/03/27                                | 99,357       | 0.08            | EUR 360,000   | Morgan Stanley, 1.342%, 23/10/26                       | 378,310      | 0.30            |
| EUR 100,000   | Equinix Inc, 1.000%, 15/03/33                                | 99,057       | 0.08            | EUR 370,000   | Morgan Stanley, 0.495%, 26/10/29                       | 368,035      | 0.29            |
| EUR 100,000   | FedEx Corp, 1.625%, 11/01/27                                 | 107,379      | 0.09            | EUR 200,000   | PepsiCo Inc, 0.750%, 18/03/27                          | 208,318      | 0.17            |
| EUR 100,000   | FedEx Corp, 0.950%, 04/05/33                                 | 99,296       | 0.08            | EUR 100,000   | PepsiCo Inc, 0.400%, 09/10/32                          | 98,658       | 0.08            |
| EUR 200,000   | Fidelity National Information Services Inc, 0.125%, 03/12/22 | 200,978      | 0.16            | EUR 100,000   | PepsiCo Inc, 0.875%, 16/10/39                          | 100,156      | 0.08            |
| EUR 160,000   | Fidelity National Information Services Inc, 1.500%, 21/05/27 | 169,851      | 0.13            | EUR 100,000   | PerkinElmer Inc, 1.875%, 19/07/26                      | 107,760      | 0.09            |
| EUR 100,000   | Fidelity National Information Services Inc, 2.000%, 21/05/30 | 110,696      | 0.09            | EUR 100,000   | PPG Industries Inc, 1.400%, 13/03/27                   | 106,847      | 0.08            |
| EUR 100,000   | Fiserv Inc, 1.625%, 01/07/30                                 | 107,387      | 0.09            |   |  |              |                 |
| EUR 250,000   | General Electric Co, 0.875%, 17/05/25                        | 256,865      | 0.20            |   |  |              |                 |
| EUR 300,000   | General Motors Financial Co Inc, 2.200%, 01/04/24            | 316,968      | 0.25            |   |  |              |                 |
| EUR 250,000   | Goldman Sachs Group Inc, 3.250%, 01/02/23                    | 263,627      | 0.21            |   |  |              |                 |
| EUR 200,000   | Goldman Sachs Group Inc, 3.375%, 27/03/25                    | 224,280      | 0.18            |   |  |              |                 |

## Schedule of Investments (continued) as at 30 June 2021 (Expressed in EURO)

| Nominal Value  | Description                                    | Market Value       | % of Net Assets | Nominal Value                              | Description                               | Market Value | % of Net Assets |
|--|--|--------------------|-----------------|--|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |                    |                 | Other transferable securities              |   |              |                 |
| Corporate Bonds - 97.90% (continued)   |  |                    |                 | Corporate Bonds - 1.27%                    |   |              |                 |
| United States (continued)  |  |                    |                 | Belgium                                    |   |              |                 |
| EUR 270,000  | Procter & Gamble Co, 1.125%, 02/11/23          | 279,323            | 0.22            | EUR 100,000                                | KBC Group NV, 0.750%, 31/05/31            | 100,109      | 0.08            |
| EUR 130,000  | Procter & Gamble Co, 4.875%, 11/05/27          | 167,457            | 0.13            | <b>Total Belgium</b>                       |   |              |                 |
| EUR 100,000  | Prologis Euro Finance LLC, 0.375%, 06/02/28    | 100,807            | 0.08            | Netherlands                                |   |              |                 |
| EUR 200,000  | Prologis Euro Finance LLC, 1.875%, 05/01/29    | 221,384            | 0.18            | EUR 100,000                                | Stellantis NV, 4.500%, 07/07/28           | 124,746      | 0.10            |
| EUR 100,000  | Prologis Euro Finance LLC, 1.000%, 16/02/41    | 94,461             | 0.07            | EUR 200,000                                | Toyota Motor Finance BV, 0.625%, 26/09/23 | 203,954      | 0.16            |
| EUR 100,000  | PVH Corp, 3.125%, 15/12/27                     | 113,593            | 0.09            | <b>Total Netherlands</b>                   |   |              |                 |
| EUR 200,000  | Stryker Corp, 1.125%, 30/11/23                 | 206,466            | 0.16            | Spain                                      |   |              |                 |
| EUR 130,000  | Stryker Corp, 2.625%, 30/11/30                 | 153,531            | 0.12            | EUR 100,000                                | Banco de Sabadell SA, 0.875%, 22/07/25    | 102,017      | 0.08            |
| EUR 200,000  | Thermo Fisher Scientific Inc, 1.400%, 23/01/26 | 211,698            | 0.17            | EUR 100,000                                | Banco Santander, 1.000%, 24/06/29         | 99,984       | 0.08            |
| EUR 200,000  | Thermo Fisher Scientific Inc, 0.500%, 01/03/28 | 202,234            | 0.16            | <b>Total Spain</b>                         |   |              |                 |
| EUR 150,000  | Thermo Fisher Scientific Inc, 2.375%, 15/04/32 | 174,847            | 0.14            | United States                              |   |              |                 |
| EUR 100,000  | Thermo Fisher Scientific Inc, 1.875%, 01/10/49 | 106,369            | 0.08            | EUR 130,000                                | AbbVie Inc, 1.250%, 01/06/24              | 134,492      | 0.11            |
| EUR 270,000  | Toyota Motor Credit Corp, 0.125%, 05/11/27     | 269,131            | 0.21            | EUR 150,000                                | AbbVie Inc, 2.125%, 01/06/29              | 168,196      | 0.13            |
| EUR 100,000  | United Parcel Service Inc, 0.375%, 15/11/23    | 101,424            | 0.08            | EUR 150,000                                | Bank of America Corp, 1.000%, perpetual   | 161,427      | 0.13            |
| EUR 100,000  | United Parcel Service Inc, 1.000%, 15/11/28    | 105,681            | 0.08            | EUR 150,000                                | General Electric Co, 4.125%, 19/09/35     | 202,758      | 0.16            |
| EUR 100,000  | US Bancorp, 0.850%, 07/06/24                   | 102,767            | 0.08            | EUR 300,000                                | GOLDMAN SACHS GROUP INC, 1.000%, 30/04/24 | 300,174      | 0.24            |
| EUR 150,000  | Verizon Communications Inc, 1.625%, 01/03/24   | 156,966            | 0.12            | <b>Total United States</b>                 |   |              |                 |
| EUR 200,000  | Verizon Communications Inc, 1.375%, 27/10/26   | 212,604            | 0.17            | <b>Total Corporate Bonds</b>               |   |              |                 |
| EUR 150,000  | Verizon Communications Inc, 0.375%, 22/03/29   | 148,752            | 0.12            | <b>Total Other transferable securities</b> |   |              |                 |
| EUR 100,000  | Verizon Communications Inc, 2.625%, 01/12/31   | 118,700            | 0.09            | <b>TOTAL INVESTMENTS</b>                   |   |              |                 |
| EUR 100,000  | Verizon Communications Inc, 0.750%, 22/03/32   | 98,852             | 0.08            | <b>Other Net Assets/(Liabilities)</b>      |   |              |                 |
| EUR 150,000  | Verizon Communications Inc, 1.300%, 18/05/33   | 154,752            | 0.12            | <b>TOTAL NET ASSETS</b>                    |   |              |                 |
| EUR 100,000  | Verizon Communications Inc, 2.875%, 15/01/38   | 123,363            | 0.10            |  |   |              |                 |
| EUR 100,000  | Verizon Communications Inc, 1.850%, 18/05/40   | 107,773            | 0.09            |  |   |              |                 |
| EUR 100,000  | VF Corp, 0.250%, 25/02/28                      | 99,296             | 0.08            |  |   |              |                 |
| EUR 100,000  | Walgreens Boots Alliance Inc, 2.125%, 20/11/26 | 108,922            | 0.09            |  |   |              |                 |
| EUR 100,000  | Xylem Inc/NY, 2.250%, 11/03/23                 | 103,564            | 0.08            |  |   |              |                 |
| <b>Total United States</b>   |  | <b>20,487,863</b>  | <b>16.28</b>    |  |   |              |                 |
| <b>Total Corporate Bonds</b>   |  | <b>123,221,613</b> | <b>97.90</b>    |  |   |              |                 |
| Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market       |  | 123,221,613        | 97.90           |  |   |              |                 |



## Schedule of Investments

as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value  | Description  | Market Value   | % of Net Assets | 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 - 97.49%   |  |                |                 | Corporate Bonds - 97.49% <i>(continued)</i>   |  |                  |                 |
| Argentina  |  |                |                 | Bermuda <i>(continued)</i>  |  |                  |                 |
| USD 50,000   | MSU Energy SA / UGEN SA / UENSA SA, 6.875%, perpetual            | 39,501         | 0.03            | USD 50,000  | Viking Cruises Ltd, 13.000%, 15/05/25                  | 58,822           | 0.04            |
| USD 100,000  | Pampa Energia SA, 7.500%, perpetual                              | 89,420         | 0.06            | USD 50,000  | Viking Cruises Ltd, 5.875%, 15/09/27                   | 49,410           | 0.03            |
| USD 25,000   | Telecom Argentina SA, 8.000%, perpetual                          | 23,536         | 0.01            | USD 25,000  | Viking Cruises Ltd, 7.000%, perpetual                  | 26,011           | 0.02            |
| USD 100,000  | YPF SA, 8.750%, perpetual  | 88,790         | 0.06            | USD 25,000  | Viking Ocean Cruises Ship VII Ltd, 5.625%, perpetual   | 25,250           | 0.02            |
| USD 100,000  | YPF SA, 8.500%, perpetual  | 79,150         | 0.05            | USD 25,000  | VOC Escrow Ltd, 5.000%, 15/02/28                       | 25,275           | 0.02            |
| USD 100,000  | YPF SA, 6.950%, perpetual  | 70,440         | 0.05            | USD 150,000   | Weatherford International Ltd, 11.000%, perpetual      | 156,000          | 0.10            |
| USD 50,000   | YPF SA, 2.500%, perpetual  | 32,930         | 0.02            |   |  |                  |                 |
| <b>Total Argentina</b>   |  | <b>423,767</b> | <b>0.28</b>     | <b>Total Bermuda</b>  |  | <b>742,880</b>   | <b>0.48</b>     |
| Australia  |  |                |                 | Brazil  |  |                  |                 |
| USD 25,000   | FMG Resources August 2006 Pty Ltd, 5.125%, 15/05/24              | 27,231         | 0.02            | USD 200,000   | Banco Bradesco SA, 3.875%, 10/10/22                    | 205,502          | 0.13            |
| USD 25,000   | FMG Resources August 2006 Pty Ltd, 4.500%, 15/09/27              | 27,188         | 0.02            | USD 200,000   | Banco Bradesco SA, 4.750%, perpetual                   | 213,940          | 0.14            |
| USD 75,000   | FMG Resources August 2006 Pty Ltd, 4.375%, perpetual             | 80,062         | 0.05            | USD 50,000  | Banco Bradesco SA, 3.200%, perpetual                   | 51,359           | 0.03            |
| USD 25,000   | Mineral Resources Ltd, 8.125%, 01/05/27                          | 27,469         | 0.02            | USD 200,000   | Banco BTG Pactual SA, 4.500%, perpetual                | 209,490          | 0.14            |
| USD 200,000  | North Queensland Export Terminal Pty Ltd, 4.450%, perpetual      | 195,245        | 0.12            | USD 200,000   | Banco Votorantim SA, 4.375%, perpetual                 | 209,900          | 0.14            |
| <b>Total Australia</b>   |  | <b>357,195</b> | <b>0.23</b>     | USD 150,000   | BRF SA, 4.875%, perpetual                              | 157,500          | 0.10            |
| Austria  |  |                |                 | USD 50,000  | BRF SA, 5.750%, perpetual                              | 51,275           | 0.03            |
| USD 25,000   | ams AG, 7.000%, 31/07/25   | 26,937         | 0.02            | USD 100,000   | Itau Unibanco Holdings SA, 4.500%, 21/11/29            | 102,501          | 0.07            |
| USD 200,000  | BRF GmbH, 4.350%, perpetual                                      | 210,250        | 0.14            | USD 200,000   | Itau Unibanco Holdings SA, 5.500%, perpetual           | 206,300          | 0.13            |
| EUR 100,000  | Raiffeisenlandesbank Niederoesterreich-Wien AG, 5.875%, 27/11/23 | 131,374        | 0.08            | USD 200,000   | Itau Unibanco Holdings SA, 5.125%, perpetual           | 211,000          | 0.14            |
| <b>Total Austria</b>   |  | <b>368,561</b> | <b>0.24</b>     | USD 200,000   | Natura Cosmeticos SA, 4.125%, perpetual                | 205,000          | 0.13            |
| Azerbaijan   |  |                |                 | <b>Total Brazil</b>   |  | <b>1,823,767</b> | <b>1.18</b>     |
| USD 200,000  | State Oil Co of the Azerbaijan Republic, 6.950%, 18/03/30        | 251,772        | 0.16            | British Virgin Islands  |  |                  |                 |
| <b>Total Azerbaijan</b>  |  | <b>251,772</b> | <b>0.16</b>     | USD 25,000  | Central American Bottling Corp, 5.750%, perpetual      | 26,115           | 0.02            |
| Belgium  |  |                |                 | USD 200,000   | Easy Tactic Ltd, 8.125%, 27/02/23                      | 186,750          | 0.12            |
| EUR 100,000  | Sarens Finance Co NV, 5.750%, 21/02/27                           | 118,031        | 0.08            | USD 200,000   | Fortune Star BVI Ltd, 6.750%, 02/07/23                 | 210,608          | 0.14            |
| EUR 200,000  | Solvay SA, 2.500%, 31/12/99                                      | 244,592        | 0.16            | USD 200,000   | Fortune Star BVI Ltd, 5.950%, 19/10/25                 | 209,806          | 0.13            |
| <b>Total Belgium</b>   |  | <b>362,623</b> | <b>0.24</b>     | USD 200,000   | Gold Fields Orogen Holdings BVI Ltd, 5.125%, perpetual | 217,838          | 0.14            |
| Bermuda  |  |                |                 | USD 200,000   | Greenland Global Investment Ltd, 5.600%, 13/11/22      | 175,102          | 0.11            |
| USD 100,000  | Fly Leasing Ltd, 5.250%, perpetual                               | 100,750        | 0.06            | USD 200,000   | RKPF Overseas 2019 E Ltd, 7.750%, perpetual            | 196,100          | 0.13            |
| USD 25,000   | Investment Energy Resources Ltd, 6.250%, perpetual               | 27,031         | 0.02            | USD 200,000   | Scenery Journey Ltd, 11.500%, 24/10/22                 | 162,101          | 0.10            |
| USD 25,000   | Nabors Industries Ltd, 7.250%, 15/01/26                          | 24,500         | 0.02            | USD 25,000  | Studio City Finance Ltd, 5.000%, 15/01/29              | 25,226           | 0.02            |
| USD 25,000   | Nabors Industries Ltd, 7.500%, 15/01/28                          | 24,000         | 0.01            | USD 25,000  | Studio City Finance Ltd, 6.000%, perpetual             | 26,231           | 0.02            |
| USD 25,000   | NCL Corp Ltd, 3.625%, 15/12/24                                   | 24,128         | 0.01            |   |  |                  |                 |
| USD 25,000   | NCL Corp Ltd, 10.250%, 01/02/26                                  | 29,062         | 0.02            |   |  |                  |                 |
| USD 25,000   | NCL Corp Ltd, 12.250%, perpetual                                 | 30,192         | 0.02            |   |  |                  |                 |
| USD 100,000  | NCL Corp Ltd, 10.250%, perpetual                                 | 116,250        | 0.07            |   |  |                  |                 |
| USD 25,000   | NCL Finance Ltd, 6.125%, perpetual                               | 26,199         | 0.02            |   |  |                  |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value  | Description   | Market Value     | % of Net Assets | Nominal Value  | Description  | Market Value | % of Net Assets |
|--|---|------------------|-----------------|--|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |                  |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 |
| Corporate Bonds - 97.49% (continued)   |   |                  |                 | Corporate Bonds - 97.49% (continued)   |  |              |                 |
| British Virgin Islands (continued)   |   |                  |                 | Canada (continued)   |  |              |                 |
| USD 25,000   | Studio City Finance Ltd, 6.500%, perpetual  | 26,750           | 0.02            | CAD 100,000  | Ford Credit Canada Co, 3.500%, perpetual           | 82,825       | 0.05            |
| USD 200,000  | Tianqi Finco Co Ltd, 3.750%, 28/11/22   | 179,347          | 0.12            | USD 25,000   | Garda World Security Corp, 4.625%, 15/02/27        | 25,125       | 0.02            |
| <b>Total British Virgin Islands</b>  |   | <b>1,641,974</b> | <b>1.07</b>     | USD 40,000   | Garda World Security Corp, 9.500%, 01/11/27        | 44,300       | 0.03            |
| Bulgaria   |   |                  |                 | USD 25,000   | Garda World Security Corp, 6.000%, 01/06/29        | 24,813       | 0.01            |
| EUR 150,000  | Bulgarian Energy Holdings EAD, 3.500%, 28/06/25   | 190,520          | 0.12            | USD 75,000   | Gfl Environmental Inc, 4.750%, 15/06/29            | 77,546       | 0.05            |
| <b>Total Bulgaria</b>  |   | <b>190,520</b>   | <b>0.12</b>     | USD 25,000   | GFL Environmental Inc, 4.250%, 01/06/25            | 26,039       | 0.02            |
| Canada   |   |                  |                 | USD 25,000   | GFL Environmental Inc, 3.750%, 01/08/25            | 25,688       | 0.02            |
| USD 25,000   | 1011778 BC ULC / New Red Finance Inc, 5.750%, 15/04/25                                  | 26,469           | 0.02            | USD 25,000   | GFL Environmental Inc, 5.125%, 15/12/26            | 26,448       | 0.02            |
| USD 25,000   | 1011778 BC ULC / New Red Finance Inc, 3.875%, 15/01/28                                  | 25,313           | 0.02            | USD 25,000   | GFL Environmental Inc, 4.000%, 01/08/28            | 24,696       | 0.01            |
| USD 25,000   | 1011778 BC ULC / New Red Finance Inc, 4.375%, 15/01/28                                  | 25,344           | 0.02            | USD 25,000   | GFL Environmental Inc, 3.500%, 01/09/28            | 24,938       | 0.01            |
| USD 25,000   | 1011778 BC ULC / New Red Finance Inc, 3.500%, 15/02/29                                  | 24,688           | 0.01            | USD 25,000   | GFL Environmental Inc, 3.500%, 01/09/28            | 24,938       | 0.01            |
| USD 125,000  | 1011778 BC ULC / New Red Finance Inc, 4.000%, 15/10/30                                  | 120,937          | 0.08            | CAD 25,000   | Gibson Energy Inc, 3.600%, perpetual               | 21,401       | 0.01            |
| USD 100,000  | 1011778 BC ULC / New Red Finance Inc, 3.500%, perpetual                                 | 98,750           | 0.06            | USD 25,000   | goeasys Ltd, 4.375%, perpetual                     | 25,625       | 0.02            |
| USD 25,000   | Akumin Inc, 7.000%, 01/11/25  | 25,955           | 0.02            | USD 25,000   | Hudbay Minerals Inc, 4.500%, 01/04/26              | 25,094       | 0.01            |
| USD 25,000   | ATS Automation Tooling Systems Inc, 4.125%, 15/12/28                                    | 25,594           | 0.02            | USD 25,000   | Hudbay Minerals Inc, 6.125%, 01/04/29              | 26,625       | 0.02            |
| USD 300,000  | Bausch Health Cos Inc, 5.750%, 15/08/27   | 318,414          | 0.21            | USD 50,000   | Husky III Holdings Ltd, 13.000%, 15/02/25          | 53,934       | 0.03            |
| USD 250,000  | Bausch Health Cos Inc, 5.000%, 30/01/28   | 234,734          | 0.15            | USD 25,000   | IAMGOLD Corp, 5.750%, 15/10/28                     | 26,009       | 0.02            |
| USD 150,000  | Bausch Health Cos Inc, 5.250%, 30/01/30   | 139,672          | 0.09            | USD 25,000   | Masonite International Corp, 5.375%, 01/02/28      | 26,492       | 0.02            |
| USD 194,000  | Bausch Health Cos Inc, 6.125%, perpetual  | 198,850          | 0.13            | USD 25,000   | Mattamy Group Corp, 5.250%, 15/12/27               | 26,125       | 0.02            |
| USD 150,000  | Bombardier Inc, 7.500%, 15/03/25  | 154,252          | 0.10            | USD 25,000   | Mattamy Group Corp, 4.625%, 01/03/30               | 25,538       | 0.02            |
| USD 125,000  | Bombardier Inc, 7.875%, 15/04/27  | 129,687          | 0.08            | USD 100,000  | MEG Energy Corp, 7.125%, 01/02/27                  | 106,532      | 0.07            |
| USD 101,000  | Bombardier Inc, 7.125%, perpetual   | 105,292          | 0.07            | USD 25,000   | MEG Energy Corp, 5.875%, 01/02/29                  | 26,062       | 0.02            |
| USD 150,000  | Bombardier Inc, 7.450%, perpetual   | 160,500          | 0.10            | USD 25,000   | Methanex Corp, 4.250%, 01/12/24                    | 26,483       | 0.02            |
| USD 25,000   | Brookfield Residential Properties Inc / Brookfield Residential US LLC, 6.250%, 15/09/27 | 26,406           | 0.02            | USD 125,000  | Methanex Corp, 5.125%, 15/10/27                    | 135,000      | 0.09            |
| USD 25,000   | Brookfield Residential Properties Inc / Brookfield Residential US LLC, 4.875%, 15/02/30 | 24,758           | 0.01            | USD 25,000   | Methanex Corp, 5.250%, 15/12/29                    | 26,937       | 0.02            |
| USD 22,000   | Clarios Global LP, 6.750%, 15/05/25   | 23,430           | 0.01            | USD 25,000   | Methanex Corp, 5.650%, 01/12/44                    | 25,863       | 0.02            |
| USD 50,000   | Emera Inc, 6.750%, 15/06/76   | 58,562           | 0.04            | USD 25,000   | New Gold Inc, 7.500%, 15/07/27                     | 27,125       | 0.02            |
| USD 25,000   | Empire Communities Corp, 7.000%, 15/12/25   | 26,250           | 0.02            | USD 25,000   | Northriver Midstream Finance LP, 5.625%, perpetual | 25,938       | 0.02            |
| USD 150,000  | First Quantum Minerals Ltd, 7.250%, 01/04/23  | 152,907          | 0.10            | USD 270,000  | NOVA Chemicals Corp, 4.875%, 01/06/24              | 284,850      | 0.18            |
| USD 200,000  | First Quantum Minerals Ltd, 7.500%, 01/04/25  | 207,500          | 0.13            | USD 150,000  | NOVA Chemicals Corp, 5.250%, 01/06/27              | 161,670      | 0.10            |
| CAD 100,000  | Ford Credit Canada Co, 3.742%, perpetual  | 81,866           | 0.05            | USD 50,000   | Open Text Corp, 3.875%, 15/02/28                   | 50,690       | 0.03            |
|  |   |                  |                 | USD 25,000   | Ovintiv Inc, 6.500%, 15/08/34                      | 33,003       | 0.02            |
|  |   |                  |                 | USD 25,000   | Ovintiv Inc, 6.500%, 01/02/38                      | 33,240       | 0.02            |
|  |   |                  |                 | USD 25,000   | Parkland Corp, 5.875%, 15/07/27                    | 26,647       | 0.02            |

## Schedule of Investments *(continued)* as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value   | Description   | Market Value     | % of Net Assets | Nominal Value   | Description  | Market Value | % of Net Assets |
|---|---|------------------|-----------------|---|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |   |                  |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |  |              |                 |
| Corporate Bonds - 97.49% <i>(continued)</i>   |   |                  |                 | Corporate Bonds - 97.49% <i>(continued)</i>   |  |              |                 |
| Canada <i>(continued)</i>   |   |                  |                 | Cayman Islands <i>(continued)</i>   |  |              |                 |
| USD 50,000  | Parkland Corp, 4.500%, 01/10/29                                   | 50,809           | 0.03            | USD 100,000   | Global Aircraft Leasing Co Ltd, 6.500%, 15/09/24                   | 100,538      | 0.07            |
| USD 25,000  | Precision Drilling Corp, 6.875%, 15/01/29                         | 25,750           | 0.02            | USD 100,000   | Grupo Aval Ltd, 4.375%, perpetual                                  | 98,700       | 0.06            |
| USD 100,000   | Quebecor Media Inc, 5.750%, 15/01/23                              | 107,016          | 0.07            | USD 200,000   | Kaisa Group Holdings Ltd, 10.500%, 15/01/25                        | 187,985      | 0.12            |
| CAD 100,000   | Russel Metals Inc, 5.750%, perpetual                              | 85,349           | 0.05            | USD 200,000   | Kaisa Group Holdings Ltd, 11.250%, 16/04/25                        | 189,107      | 0.12            |
| CAD 100,000   | SNC-Lavalin Group Inc, 3.235%, perpetual                          | 81,763           | 0.05            | USD 200,000   | Kaisa Group Holdings Ltd, 9.750%, perpetual                        | 197,256      | 0.13            |
| USD 25,000  | Superior Plus LP / Superior General Partner Inc, 4.500%, 15/03/29 | 25,751           | 0.02            | USD 200,000   | KWG Group Holdings Ltd, 5.875%, 10/11/24                           | 200,771      | 0.13            |
| USD 25,000  | Taseko Mines Ltd, 7.000%, 15/02/26                                | 26,062           | 0.02            | USD 200,000   | Lamar Funding Ltd, 3.958%, perpetual                               | 200,500      | 0.13            |
| USD 25,000  | Teine Energy Ltd, 6.875%, perpetual                               | 25,656           | 0.02            | USD 200,000   | Logan Group Co Ltd, 5.750%, 14/01/25                               | 207,606      | 0.13            |
| USD 25,000  | Telesat Canada / Telesat LLC, 5.625%, 06/12/26                    | 25,063           | 0.01            | USD 50,000  | Melco Resorts Finance Ltd, 5.625%, 17/07/27                        | 52,150       | 0.03            |
| USD 25,000  | Telesat Canada / Telesat LLC, 4.875%, 01/06/27                    | 24,125           | 0.01            | USD 200,000   | Melco Resorts Finance Ltd, 5.750%, perpetual                       | 211,000      | 0.14            |
| USD 25,000  | Telesat Canada / Telesat LLC, 6.500%, 15/10/27                    | 23,813           | 0.01            | USD 225,000   | MGM China Holdings Ltd, 4.750%, 01/02/27                           | 229,327      | 0.15            |
| USD 25,000  | Tervita Corp, 11.000%, perpetual                                  | 27,993           | 0.02            | USD 25,000  | MGM China Holdings Ltd, 5.250%, perpetual                          | 25,969       | 0.02            |
| USD 25,000  | TransAlta Corp, 4.500%, 15/11/22                                  | 25,913           | 0.02            | USD 200,000   | Oryx Funding Ltd, 5.800%, perpetual                                | 211,024      | 0.14            |
| USD 50,000  | TransAlta Corp, 6.500%, 15/03/40                                  | 57,250           | 0.04            | USD 200,000   | Powerlong Real Estate Holdings Ltd, 5.950%, 30/04/25               | 206,535      | 0.13            |
| USD 25,000  | Vermilion Energy Inc, 5.625%, 15/03/25                            | 25,156           | 0.02            | USD 200,000   | Ronshine China Holdings Ltd, 8.950%, 22/01/23                      | 198,103      | 0.13            |
| USD 100,000   | Videotron Ltd, 5.000%, 15/07/22                                   | 104,010          | 0.07            | USD 200,000   | Sable International Finance Ltd, 5.750%, 07/09/27                  | 210,440      | 0.14            |
| USD 25,000  | Videotron Ltd, 5.375%, 15/06/24                                   | 27,375           | 0.02            | USD 25,000  | Seagate HDD Cayman, 4.750%, 01/06/23                               | 26,600       | 0.02            |
| USD 25,000  | Videotron Ltd, 5.125%, 15/04/27                                   | 26,125           | 0.02            | USD 50,000  | Seagate HDD Cayman, 4.875%, 01/03/24                               | 54,028       | 0.03            |
| USD 25,000  | Videotron Ltd, 3.625%, 15/06/29                                   | 25,375           | 0.02            | USD 50,000  | Seagate HDD Cayman, 4.875%, 01/06/27                               | 55,125       | 0.04            |
| CAD 100,000   | Videotron Ltd, 5.625%, perpetual                                  | 89,639           | 0.06            | USD 25,000  | Seagate HDD Cayman, 3.125%, 15/07/29                               | 24,223       | 0.02            |
| <b>Total Canada</b>   |   | <b>4,955,424</b> | <b>3.22</b>     | USD 25,000  | Seagate HDD Cayman, 3.375%, 15/07/31                               | 24,158       | 0.02            |
| <b>Cayman Islands</b>   |   |                  |                 | USD 50,000  | Seagate HDD Cayman, 5.750%, 01/12/34                               | 57,500       | 0.04            |
| USD 200,000   | Agile Group Holdings Ltd, 6.050%, 13/10/25                        | 201,796          | 0.13            | USD 50,000  | Seagate HDD Cayman, 4.125%, perpetual                              | 51,125       | 0.03            |
| USD 400,000   | Braskem Finance Ltd, 6.450%, 03/02/24                             | 452,000          | 0.29            | USD 50,000  | Spirit Loyalty Cayman Ltd / Spirit IP Cayman Ltd, 8.000%, 20/09/25 | 56,550       | 0.04            |
| USD 200,000   | China Aoyuan Group Ltd, 7.950%, 19/02/23                          | 198,104          | 0.13            | USD 200,000   | Sunac China Holdings Ltd, 7.500%, 01/02/24                         | 204,104      | 0.13            |
| USD 200,000   | China Evergrande Group, 12.000%, 22/01/24                         | 149,603          | 0.10            | USD 200,000   | Sunac China Holdings Ltd, 5.950%, 26/04/24                         | 196,489      | 0.13            |
| USD 200,000   | China Evergrande Group, 10.500%, 11/04/24                         | 144,101          | 0.09            | USD 200,000   | Sunac China Holdings Ltd, 6.500%, 10/01/25                         | 196,255      | 0.13            |
| USD 200,000   | China SCE Group Holdings Ltd, 7.000%, perpetual                   | 202,559          | 0.13            | USD 200,000   | Times China Holdings Ltd, 6.750%, 16/07/23                         | 205,000      | 0.13            |
| USD 200,000   | CIFI Holdings Group Co Ltd, 5.250%, 13/05/26                      | 205,318          | 0.13            | USD 36,250  | Transocean Guardian Ltd, 5.875%, 15/01/24                          | 35,253       | 0.02            |
| USD 50,000  | CSN Inova Ventures, 6.750%, 28/01/28                              | 55,300           | 0.04            |   |  |              |                 |
| USD 200,000   | DIB Tier 1 Sukuk 3 Ltd, 6.250%, 31/12/99                          | 217,000          | 0.14            |   |  |              |                 |
| USD 200,000   | DP World Salaam, 6.000%, 31/12/99                                 | 219,728          | 0.14            |   |  |              |                 |
| USD 200,000   | Fantasia Holdings Group Co Ltd, 11.875%, 01/06/23                 | 174,105          | 0.11            |   |  |              |                 |

## Schedule of Investments *(continued)* as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value   | Description   | Market Value     | % of Net Assets | Nominal Value   | Description                                    | Market Value   | % of Net Assets |
|---|---|------------------|-----------------|---|--|----------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |   |                  |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |  |                |                 |
| Corporate Bonds - 97.49% <i>(continued)</i>   |   |                  |                 | Corporate Bonds - 97.49% <i>(continued)</i>   |  |                |                 |
| Cayman Islands <i>(continued)</i>   |   |                  |                 | Finland <i>(continued)</i>  |  |                |                 |
| USD 30,000  | Transocean Inc, 7.500%, 15/01/26  | 25,800           | 0.02            | USD 200,000   | SpA Holdings 3 Oy, 4.875%, perpetual           | 201,500        | 0.13            |
| USD 50,000  | Transocean Inc, 11.500%, 30/01/27   | 53,435           | 0.03            | EUR 100,000   | Teollisuuden Voima Oyj, 2.125%, 04/02/25       | 123,738        | 0.08            |
| USD 25,000  | Transocean Inc, 7.500%, perpetual   | 18,428           | 0.01            | <b>Total Finland</b>  |  | <b>570,639</b> | <b>0.37</b>     |
| USD 18,125  | Transocean Pontus Ltd, 6.125%, 01/08/25   | 18,337           | 0.01            | France  |  |                |                 |
| USD 25,000  | Transocean Poseidon Ltd, 6.875%, 01/02/27                                       | 25,000           | 0.02            | EUR 100,000   | Accor SA, 2.500%, 25/01/24                     | 124,006        | 0.08            |
| USD 50,000  | Transocean Poseidon Ltd, 6.875%, perpetual                                      | 50,000           | 0.03            | EUR 100,000   | Afflelou Sas, 4.250%, 19/05/26                 | 120,950        | 0.08            |
| USD 41,250  | Transocean Proteus Ltd, 6.250%, perpetual                                       | 41,663           | 0.03            | USD 200,000   | Altice France SA/France, 8.125%, 01/02/27      | 217,900        | 0.14            |
| USD 45,949  | Transocean Sentry Ltd, 5.375%, 15/05/23   | 44,915           | 0.03            | EUR 100,000   | Altice France SA/France, 4.125%, 15/01/29      | 118,738        | 0.08            |
| EUR 100,000   | UPCB Finance VII Ltd, 3.625%, 15/06/29  | 121,089          | 0.08            | USD 200,000   | Altice France SA/France, 5.125%, 15/07/29      | 200,980        | 0.13            |
| USD 50,000  | Wynn Macau Ltd, 5.500%, 01/10/27  | 52,000           | 0.03            | EUR 100,000   | Casino Guichard Perrachon SA, 4.561%, 25/01/23 | 122,847        | 0.08            |
| USD 75,000  | Wynn Macau Ltd, 5.625%, 26/08/28  | 78,187           | 0.05            | EUR 100,000   | Casino Guichard Perrachon SA, 6.625%, 15/01/26 | 124,964        | 0.08            |
| USD 100,000   | Wynn Macau Ltd, 5.125%, 15/12/29  | 103,000          | 0.07            | EUR 100,000   | Chrome Bidco SASU, 3.500%, 31/05/28            | 120,221        | 0.08            |
| USD 200,000   | Yuzhou Group Holdings Co Ltd, 7.375%, 13/01/26                                  | 157,114          | 0.10            | EUR 100,000   | CMA CGM SA, 7.500%, 15/01/26                   | 131,870        | 0.08            |
| USD 250,000   | Zhenro Properties Group Ltd, 7.350%, 05/02/25                                   | 238,882          | 0.16            | USD 25,000  | Constellium SE, 5.625%, 15/06/28               | 26,813         | 0.02            |
| <b>Total Cayman Islands</b>   |   | <b>7,160,885</b> | <b>4.65</b>     | USD 25,000  | Constellium SE, 3.750%, 15/04/29               | 24,750         | 0.01            |
| Chile   |   |                  |                 | EUR 100,000   | Constellium SE, 3.125%, 15/07/29               | 117,701        | 0.07            |
| USD 200,000   | AES Gener SA, 6.350%, perpetual   | 213,300          | 0.14            | EUR 100,000   | Crown European Holdings SA, 0.750%, 15/02/23   | 118,887        | 0.08            |
| <b>Total Chile</b>  |   | <b>213,300</b>   | <b>0.14</b>     | EUR 100,000   | Crown European Holdings SA, 3.375%, 15/05/25   | 127,193        | 0.08            |
| China   |   |                  |                 | EUR 100,000   | Electricite de France SA, 5.000%, 22/01/49     | 133,117        | 0.09            |
| USD 200,000   | Bank of Communications Co Ltd, 3.800%, 31/12/99                                 | 207,519          | 0.14            | EUR 200,000   | Electricite de France SA, 3.375%, 31/12/99     | 247,557        | 0.16            |
| USD 200,000   | Guangxi Liuzhou Dongcheng Investment Development Group Co Ltd, 7.000%, 30/09/22 | 188,000          | 0.12            | EUR 100,000   | Electricite de France SA, 4.000%, 31/12/99     | 126,891        | 0.08            |
| <b>Total China</b>  |   | <b>395,519</b>   | <b>0.26</b>     | USD 100,000   | Electricite de France SA, 5.250%, perpetual    | 104,625        | 0.07            |
| Colombia  |   |                  |                 | GBP 100,000   | Electricite de France SA, 5.875%, perpetual    | 156,712        | 0.10            |
| USD 200,000   | Banco de Bogota SA, 6.250%, perpetual   | 219,002          | 0.14            | USD 100,000   | Electricite de France SA, 5.625%, perpetual    | 107,625        | 0.07            |
| USD 25,000  | Bancolombia SA, 5.125%, 11/09/22  | 25,813           | 0.02            | EUR 100,000   | Elis SA, 1.875%, 15/02/23                      | 120,783        | 0.08            |
| USD 75,000  | Bancolombia SA, 4.625%, 18/12/29  | 76,219           | 0.05            | EUR 100,000   | Elis SA, 2.875%, 15/02/26                      | 126,422        | 0.08            |
| <b>Total Colombia</b>   |   | <b>321,034</b>   | <b>0.21</b>     | EUR 200,000   | Faurecia SE, 2.375%, 15/06/27                  | 242,040        | 0.16            |
| Czech Republic  |   |                  |                 | EUR 100,000   | Laboratoire Eimer Selas, 5.000%, 01/02/29      | 120,756        | 0.08            |
| EUR 100,000   | Sazka Group AS, 3.875%, 15/02/27  | 119,479          | 0.08            | EUR 100,000   | Loxam SAS, 3.750%, 15/07/26                    | 121,199        | 0.08            |
| <b>Total Czech Republic</b>   |   | <b>119,479</b>   | <b>0.08</b>     | EUR 120,000   | Mobilux Finance SAS, 4.250%, 15/07/28          | 142,308        | 0.09            |
| Finland   |   |                  |                 | EUR 100,000   | Novafives SAS, 5.000%, 15/06/25                | 111,326        | 0.07            |
| EUR 150,000   | Nokia Oyj, 2.000%, 15/03/24   | 185,411          | 0.12            | EUR 100,000   | Orano SA, 3.125%, 20/03/23                     | 123,567        | 0.08            |
| USD 25,000  | Nokia Oyj, 4.375%, 12/06/27   | 27,615           | 0.02            | EUR 100,000   | Orano SA, 2.750%, 08/03/28                     | 123,808        | 0.08            |
| USD 25,000  | Nokia Oyj, 6.625%, 15/05/39   | 32,375           | 0.02            | EUR 100,000   | RCI Banque SA, 2.625%, 18/02/30                | 119,351        | 0.08            |
|   |   |                  |                 | EUR 100,000   | Renault SA, 1.000%, 08/03/23                   | 119,424        | 0.08            |
|   |   |                  |                 | EUR 100,000   | Renault SA, 1.000%, 28/11/25                   | 117,274        | 0.07            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value  | Description  | Market Value     | % of Net Assets | Nominal Value  | Description   | Market Value     | % of Net Assets |
|--|--|------------------|-----------------|--|---|------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |                  |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |                  |                 |
| Corporate Bonds - 97.49% (continued)   |  |                  |                 | Corporate Bonds - 97.49% (continued)   |   |                  |                 |
| France (continued)   |  |                  |                 | Greece   |   |                  |                 |
| EUR 100,000  | Renault SA, 2.000%, 28/09/26                             | 117,957          | 0.08            | EUR 100,000  | Mytilineos SA, 2.250%, 30/10/26   | 120,803          | 0.08            |
| EUR 100,000  | SPIE SA, 2.625%, 18/06/26                                | 122,731          | 0.08            | EUR 100,000  | National Bank of Greece SA, 2.750%, perpetual   | 122,889          | 0.08            |
| EUR 100,000  | Valeo SA, 0.375%, 12/09/22                               | 118,998          | 0.08            | EUR 100,000  | Public Power Corp, 3.875%, 30/03/26   | 123,927          | 0.08            |
| EUR 100,000  | Valeo SA, 0.625%, 11/01/23                               | 119,319          | 0.08            |  |   |                  |                 |
| EUR 100,000  | Veolia Environnement SA, 2.500%, 31/12/99                | 119,183          | 0.08            | <b>Total Greece</b>  |   | <b>367,619</b>   | <b>0.24</b>     |
| <b>Total France</b>  |  | <b>4,760,793</b> | <b>3.09</b>     | Guatemala  |   |                  |                 |
| Germany  |  |                  |                 | USD 25,000   | Banco Industrial SA, 4.875%, perpetual  | 26,063           | 0.02            |
| EUR 100,000  | ADLER Real Estate AG, 3.000%, 27/04/26                   | 123,229          | 0.08            | <b>Total Guatemala</b>   |   | <b>26,063</b>    | <b>0.02</b>     |
| EUR 100,000  | Bayer AG, 2.375%, 02/04/75                               | 120,268          | 0.08            | Hong Kong  |   |                  |                 |
| EUR 100,000  | Bayer AG, 3.125%, 12/11/79                               | 123,334          | 0.08            | USD 250,000  | Bank of East Asia Ltd, 5.825%, 31/12/99   | 269,270          | 0.18            |
| EUR 100,000  | Cheplapharm Arzneimittel GmbH, 3.500%, 11/02/27          | 119,763          | 0.08            | USD 200,000  | Chalieco Hong Kong Corp Ltd, 5.000%, 31/12/99   | 201,106          | 0.13            |
| USD 50,000   | Commerzbank AG, 8.125%, 19/09/23                         | 56,964           | 0.04            | USD 200,000  | Nanyang Commercial Bank Ltd, 5.000%, 31/12/99   | 200,996          | 0.13            |
| EUR 50,000   | Commerzbank AG, 4.000%, 30/03/27                         | 68,110           | 0.04            | <b>Total Hong Kong</b>   |   | <b>671,372</b>   | <b>0.44</b>     |
| EUR 100,000  | Commerzbank AG, 4.000%, 05/12/30                         | 131,359          | 0.08            | India  |   |                  |                 |
| EUR 60,000   | Deutsche Bank AG, 2.750%, 17/02/25                       | 75,209           | 0.05            | USD 200,000  | Adani Green Energy UP Ltd / Prayatna Developers Pvt Ltd / Parampujya Solar Energ, 6.250%, perpetual | 221,300          | 0.14            |
| USD 300,000  | Deutsche Bank AG, 4.500%, 01/04/25                       | 352,558          | 0.23            | USD 200,000  | Bank of Baroda, 3.875%, perpetual   | 211,229          | 0.14            |
| USD 100,000  | Deutsche Bank AG, 5.882%, perpetual                      | 117,075          | 0.08            | USD 200,000  | Canara Bank, 3.250%, 10/08/22   | 204,027          | 0.13            |
| EUR 100,000  | Deutsche Lufthansa AG, 0.250%, 06/09/24                  | 115,574          | 0.07            | USD 200,000  | Canara Bank, 3.875%, 28/03/24   | 210,435          | 0.14            |
| EUR 100,000  | Douglas GmbH, 6.000%, perpetual                          | 118,442          | 0.08            | USD 25,000   | Future Retail Ltd, 5.600%, perpetual  | 18,812           | 0.01            |
| EUR 100,000  | Gruenthal GmbH, 3.625%, 15/11/26                         | 121,891          | 0.08            | USD 200,000  | GMR Hyderabad International Airport Ltd, 4.750%, perpetual  | 203,271          | 0.13            |
| USD 50,000   | IHO Verwaltungs GmbH, 6.000%, perpetual                  | 52,375           | 0.03            | USD 25,000   | Muthoot Finance Ltd, 4.400%, 02/09/23   | 25,719           | 0.02            |
| EUR 100,000  | Infineon Technologies AG, 3.625%, 31/12/99               | 130,320          | 0.08            | USD 200,000  | Network I2I Ltd, 1.000%, perpetual  | 200,100          | 0.13            |
| EUR 100,000  | K&S AG, 3.250%, 18/07/24                                 | 123,235          | 0.08            | USD 200,000  | ReNew Power Pvt Ltd, 5.875%, perpetual  | 213,300          | 0.14            |
| EUR 100,000  | Kirk Beauty SUN GmbH, 8.250%, perpetual                  | 117,695          | 0.08            | USD 200,000  | Shriram Transport Finance Co Ltd, 5.100%, perpetual   | 203,350          | 0.13            |
| EUR 100,000  | LANXESS AG, 4.500%, 06/12/76                             | 126,565          | 0.08            | USD 200,000  | Tata Motors Ltd, 5.750%, 30/10/24   | 211,840          | 0.14            |
| EUR 100,000  | Novelis Sheet Ingot GmbH, 3.375%, 15/04/29               | 121,590          | 0.08            | <b>Total India</b>   |   | <b>1,923,383</b> | <b>1.25</b>     |
| EUR 100,000  | PCF GmbH, 4.750%, 15/04/26                               | 120,994          | 0.08            | Indonesia  |   |                  |                 |
| EUR 140,000  | Schaeffler AG, 2.875%, 26/03/27                          | 178,229          | 0.11            | USD 25,000   | Adaro Indonesia PT, 4.250%, perpetual   | 25,763           | 0.02            |
| EUR 100,000  | Techem Verwaltungsgesellschaft 675 mbH, 2.000%, 15/07/25 | 117,368          | 0.08            | USD 200,000  | Pt Pakuwon Jati, 4.875%, 29/04/28   | 208,626          | 0.13            |
| EUR 100,000  | thyssenkrupp AG, 2.875%, 22/02/24                        | 120,274          | 0.08            | USD 50,000   | Saka Energi Indonesia PT, 4.450%, perpetual   | 47,375           | 0.03            |
| EUR 100,000  | thyssenkrupp AG, 2.500%, 25/02/25                        | 120,642          | 0.08            | <b>Total Indonesia</b>   |   | <b>281,764</b>   | <b>0.18</b>     |
| USD 25,000   | Vertical Holdco GmbH, 7.625%, perpetual                  | 27,094           | 0.02            | Ireland  |   |                  |                 |
| EUR 100,000  | ZF Finance GmbH, 3.750%, 21/09/28                        | 129,785          | 0.08            | EUR 100,000  | Bank of Ireland Group PLC, 2.375%, 14/10/29   | 123,648          | 0.08            |
| <b>Total Germany</b>   |  | <b>3,129,942</b> | <b>2.03</b>     | USD 200,000  | Borets Finance DAC, 6.000%, perpetual   | 209,875          | 0.13            |
|  |  |                  |                 | EUR 100,000  | eircom Finance DAC, 2.625%, 15/02/27  | 117,852          | 0.08            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value  | Description  | Market Value   | % of Net Assets | Nominal Value  | Description  | Market Value     | % of Net Assets |
|--|--|----------------|-----------------|--|--|------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |                |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |                  |                 |
| Corporate Bonds - 97.49% (continued)   |  |                |                 | Corporate Bonds - 97.49% (continued)   |  |                  |                 |
| Ireland (continued)  |  |                |                 | Italy (continued)  |  |                  |                 |
| USD 200,000  | Gtlk Europe Capital DAC, 5.950%, 17/04/25                    | 219,550        | 0.14            | EUR 100,000  | BPER Banca, 1.375%, 31/03/27                             | 119,339          | 0.08            |
| USD 25,000   | James Hardie International Finance DAC, 5.000%, 15/01/28     | 26,477         | 0.02            | EUR 100,000  | Esselunga SpA, 1.875%, 25/10/27                          | 124,754          | 0.08            |
| USD 75,000   | Jazz Securities DAC, 4.375%, 15/01/29                        | 77,760         | 0.05            | EUR 100,000  | Gamma Bidco Spa, 5.125%, 15/07/25                        | 122,314          | 0.08            |
| USD 50,000   | LCPR Senior Secured Financing DAC, 6.750%, 15/10/27          | 53,874         | 0.03            | EUR 100,000  | Iccrea Banca SpA, 2.250%, 20/10/25                       | 121,389          | 0.08            |
| USD 50,000   | LCPR Senior Secured Financing DAC, 5.125%, perpetual         | 51,584         | 0.03            | EUR 100,000  | Infrastrutture Wireless Italiane SpA, 1.875%, 08/07/26   | 123,887          | 0.08            |
| USD 25,000   | Motion Bondco DAC, 6.625%, 15/11/27                          | 25,313         | 0.02            | EUR 300,000  | Intesa Sanpaolo SpA, 2.625%, 20/06/24                    | 380,708          | 0.25            |
| USD 25,000   | Virgin Media Vendor Financing Notes IV DAC, 5.000%, 15/07/28 | 25,500         | 0.02            | USD 100,000  | Intesa Sanpaolo SpA, 5.017%, 26/06/24                    | 108,816          | 0.07            |
| <b>Total Ireland</b>   |  | <b>931,433</b> | <b>0.60</b>     | EUR 150,000  | Intesa Sanpaolo SpA, 4.450%, 15/09/27                    | 186,690          | 0.12            |
| Isle Of Man  |  |                |                 | EUR 100,000  | Intesa Sanpaolo Vita SpA, 4.750%, perpetual              | 130,301          | 0.08            |
| USD 25,000   | AngloGold Ashanti Holdings PLC, 5.125%, 01/08/22             | 26,063         | 0.02            | EUR 100,000  | Kedrion SpA, 3.375%, 15/05/26                            | 117,997          | 0.08            |
| USD 25,000   | AngloGold Ashanti Holdings PLC, 6.500%, 15/04/40             | 31,000         | 0.02            | EUR 100,000  | Nexi SpA, 1.750%, 31/10/24                               | 120,937          | 0.08            |
| EUR 100,000  | Playtech Plc, 4.250%, 07/03/26                               | 121,833        | 0.08            | EUR 100,000  | Nexi SpA, 1.625%, 30/04/26                               | 117,988          | 0.08            |
| USD 50,000   | Sasol Financing International Ltd, 4.500%, 14/11/22          | 51,225         | 0.03            | EUR 100,000  | SACE SpA, 3.875%, perpetual                              | 122,444          | 0.08            |
| <b>Total Isle Of Man</b>   |  | <b>230,121</b> | <b>0.15</b>     | EUR 100,000  | Societa Cattolica Di Assicurazione SPA, 4.250%, 14/12/47 | 133,597          | 0.09            |
| Israel   |  |                |                 | EUR 100,000  | Telecom Italia SpA/Milano, 3.250%, 16/01/23              | 124,102          | 0.08            |
| USD 200,000  | Energiean Israel Finance, 4.500%, 30/03/24                   | 204,250        | 0.13            | USD 75,000   | Telecom Italia SpA/Milano, 5.303%, 30/05/24              | 82,103           | 0.05            |
| USD 100,000  | Leviathan Bond Ltd, 6.125%, 30/06/25                         | 109,875        | 0.07            | EUR 150,000  | Telecom Italia SpA/Milano, 2.750%, 15/04/25              | 187,446          | 0.12            |
| USD 200,000  | Leviathan Bond Ltd, 6.750%, 30/06/30                         | 225,500        | 0.15            | EUR 150,000  | Telecom Italia SpA/Milano, 3.000%, 30/09/25              | 190,245          | 0.12            |
| <b>Total Israel</b>  |  | <b>539,625</b> | <b>0.35</b>     | EUR 100,000  | Telecom Italia SpA/Milano, 3.625%, 25/05/26              | 131,566          | 0.08            |
| Italy  |  |                |                 | EUR 100,000  | Telecom Italia SpA/Milano, 2.375%, 12/10/27              | 123,366          | 0.08            |
| GBP 50,000   | Assicurazioni Generali SpA, 6.269%, 29/06/49                 | 79,897         | 0.05            | EUR 100,000  | Telecom Italia SpA/Milano, 1.625%, 18/01/29              | 116,551          | 0.08            |
| EUR 100,000  | Assicurazioni Generali SpA, 4.596%, 30/11/49                 | 133,414        | 0.09            | EUR 100,000  | UniCredit SpA, 6.950%, 31/10/22                          | 129,204          | 0.08            |
| EUR 100,000  | Atlantia SpA, 1.625%, 03/02/25                               | 121,555        | 0.08            | EUR 200,000  | UniCredit SpA, 2.731%, 15/01/32                          | 242,438          | 0.16            |
| EUR 100,000  | Autostrade per l'Italia SpA, 5.875%, 09/06/24                | 136,675        | 0.09            | USD 50,000   | UniCredit SpA, 7.296%, 02/04/34                          | 60,116           | 0.04            |
| EUR 100,000  | Autostrade per l'Italia SpA, 1.875%, 04/11/25                | 123,293        | 0.08            | USD 75,000   | UniCredit SpA, 5.459%, 30/06/35                          | 81,854           | 0.05            |
| EUR 100,000  | Autostrade per l'Italia SpA, 1.750%, 26/06/26                | 122,549        | 0.08            | USD 50,000   | UniCredit SpA, 5.861%, perpetual                         | 55,210           | 0.04            |
| EUR 100,000  | Autostrade per l'Italia SpA, 2.000%, 04/12/28                | 123,393        | 0.08            | EUR 100,000  | Unipol Gruppo SpA, 3.000%, 18/03/25                      | 128,664          | 0.08            |
| EUR 100,000  | Azzurra Aeroporti SpA, 2.125%, 30/05/24                      | 121,062        | 0.08            | EUR 100,000  | UnipolSai Assicurazioni SpA, 5.750%, 31/12/49            | 130,449          | 0.08            |
| EUR 100,000  | Banca Monte dei Paschi di Siena SpA, 3.625%, 24/09/24        | 123,466        | 0.08            | EUR 100,000  | Webuild SpA, 1.750%, 26/10/24                            | 117,689          | 0.08            |
| EUR 100,000  | Banca Monte dei Paschi di Siena SpA, 2.625%, 28/04/25        | 120,242        | 0.08            | <b>Total Italy</b>   |  | <b>5,494,946</b> | <b>3.57</b>     |
| EUR 100,000  | Banco BPM SpA, 1.750%, 28/01/25                              | 123,091        | 0.08            | Japan  |  |                  |                 |
| EUR 100,000  | Banco BPM SpA, 3.250%, 14/01/31                              | 121,001        | 0.08            | USD 25,000   | Rakuten Group Inc, 5.125%, perpetual                     | 25,969           | 0.02            |
|  |  |                |                 | USD 50,000   | Rakuten Group Inc, 6.250%, perpetual                     | 54,000           | 0.03            |
|  |  |                |                 | EUR 200,000  | SoftBank Group Corp, 4.000%, 20/04/23                    | 248,432          | 0.16            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value  | Description  | Market Value     | % of Net Assets | Nominal Value  | Description   | Market Value     | % of Net Assets |
|--|--|------------------|-----------------|--|---|------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |                  |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |                  |                 |
| Corporate Bonds - 97.49% (continued)   |  |                  |                 | Corporate Bonds - 97.49% (continued)   |   |                  |                 |
| Japan (continued)  |  |                  |                 | Lithuania (continued)  |   |                  |                 |
| USD 200,000  | SoftBank Group Corp, 4.750%, 19/09/24  | 210,003          | 0.13            | USD 50,000   | Ardagh Metal Packaging Finance USA LLC / Ardagh Metal Packaging Finance PLC, 4.000%, 01/09/29 | 49,610           | 0.03            |
| EUR 100,000  | SoftBank Group Corp, 3.125%, 19/09/25  | 122,148          | 0.08            | USD 250,000  | Ardagh Packaging Finance PLC / Ardagh Holdings USA Inc, 5.250%, 30/04/25                      | 256,563          | 0.16            |
| USD 200,000  | SoftBank Group Corp, 6.000%, 31/12/99  | 202,020          | 0.13            | EUR 100,000  | Ardagh Packaging Finance PLC / Ardagh Holdings USA Inc, 2.125%, 15/08/26                      | 118,590          | 0.08            |
| USD 200,000  | SoftBank Group Corp, 6.875%, 31/12/99  | 210,900          | 0.14            | USD 200,000  | Axalta Coating Systems LLC / Axalta Coating Systems Dutch Holdings B BV, 4.750%, 15/06/27     | 209,500          | 0.14            |
| USD 25,000   | Universal Entertainment Corp, 8.500%, perpetual  | 26,312           | 0.02            | USD 200,000  | CANPACK SA / Eastern PA Land Investment Holdings LLC, 3.125%, 01/11/25                        | 203,500          | 0.13            |
| <b>Total Japan</b>   |  | <b>1,099,784</b> | <b>0.71</b>     | USD 25,000   | Cascades Inc, 5.125%, 15/01/26  | 26,625           | 0.02            |
| Jersey   |  |                  |                 | USD 25,000   | Cascades Inc, 5.375%, 15/01/28  | 26,281           | 0.02            |
| EUR 100,000  | Adient Global Holdings Ltd, 3.500%, 15/08/24   | 121,910          | 0.08            | EUR 100,000  | Clarios Global LP / Clarios US Finance Co, 4.375%, 15/05/26                                   | 122,667          | 0.08            |
| USD 200,000  | Aston Martin Capital Holdings Ltd, 15.000%, perpetual  | 223,000          | 0.14            | USD 45,000   | Clarios Global LP / Clarios US Finance Co, 6.250%, 15/05/26                                   | 47,925           | 0.03            |
| EUR 100,000  | Atrium European Real Estate Ltd, 3.625%, 31/12/99  | 116,070          | 0.08            | USD 100,000  | Clarios Global LP / Clarios US Finance Co, 8.500%, 15/05/27                                   | 109,020          | 0.07            |
| GBP 100,000  | CPUK Finance Ltd, 4.500%, perpetual  | 139,879          | 0.09            | USD 100,000  | Connect Finco SARL / Connect US Finco LLC, 6.750%, 01/10/26                                   | 105,848          | 0.07            |
| <b>Total Jersey</b>  |  | <b>600,859</b>   | <b>0.39</b>     | USD 200,000  | Endo Dac / Endo Finance LLC / Endo Finco Inc, 6.000%, 30/06/28                                | 134,871          | 0.09            |
| Kazakhstan   |  |                  |                 | USD 70,000   | Endo Dac / Endo Finance LLC / Endo Finco Inc, 9.500%, perpetual                               | 71,400           | 0.05            |
| USD 100,000  | KazMunayGas National Co JSC, 5.750%, perpetual   | 124,846          | 0.08            | USD 50,000   | GEMS MENASA Cayman Ltd / GEMS Education Delaware LLC, 7.125%, 31/07/26                        | 51,750           | 0.03            |
| <b>Total Kazakhstan</b>  |  | <b>124,846</b>   | <b>0.08</b>     | USD 25,000   | Herbalife Nutrition Ltd / HLF Financing Inc, 7.875%, 01/09/25                                 | 27,188           | 0.02            |
| Korea  |  |                  |                 | USD 225,000  | JBS USA LUX SA / JBS USA Food Co / JBS USA Finance Inc, 6.500%, 15/04/29                      | 252,846          | 0.16            |
| USD 25,000   | Woori Bank, 4.250%, perpetual  | 25,938           | 0.02            | USD 100,000  | JBS USA LUX SA / JBS USA Food Co / JBS USA Finance Inc, 5.500%, 15/01/30                      | 111,838          | 0.07            |
| <b>Total Korea</b>   |  | <b>25,938</b>    | <b>0.02</b>     | USD 25,000   | Navios South American Logistics Inc / Navios Logistics Finance US Inc, 10.750%, 01/07/25      | 27,625           | 0.02            |
| Liberia  |  |                  |                 | USD 25,000   | Taylor Morrison Communities Inc / Taylor Morrison Holdings II Inc, 5.875%, 15/04/23           | 26,690           | 0.02            |
| USD 25,000   | Royal Caribbean Cruises Ltd, 5.250%, 15/11/22  | 25,702           | 0.02            | USD 25,000   | Taylor Morrison Communities Inc / Taylor Morrison Holdings II Inc, 5.625%, 01/03/24           | 27,094           | 0.02            |
| USD 50,000   | Royal Caribbean Cruises Ltd, 10.875%, 01/06/23   | 56,938           | 0.04            | USD 25,000   | Venator Finance Sarl / Venator Materials LLC, 5.750%, 15/07/25                                | 24,563           | 0.01            |
| USD 50,000   | Royal Caribbean Cruises Ltd, 9.125%, 15/06/23  | 54,875           | 0.03            | USD 50,000   | VistaJet Malta Finance PLC / XO Management Holdings Inc, 10.500%, perpetual                   | 54,510           | 0.03            |
| USD 25,000   | Royal Caribbean Cruises Ltd, 7.500%, 15/10/27  | 29,000           | 0.02            | <b>Total Lithuania</b>   |   | <b>2,590,283</b> | <b>1.68</b>     |
| USD 75,000   | Royal Caribbean Cruises Ltd, 5.500%, 01/04/28  | 78,547           | 0.05            |  |   |                  |                 |
| <b>Total Liberia</b>   |  | <b>245,062</b>   | <b>0.16</b>     |  |   |                  |                 |
| Lithuania  |  |                  |                 |  |   |                  |                 |
| EUR 100,000  | Allied Universal Holdco LLC/Allied Universal Finance Corp/Atlas Luxco 4 Sarl, 3.625%, 01/06/28 | 117,629          | 0.08            |  |   |                  |                 |
| USD 150,000  | American Airlines Inc/AAAdvantage Loyalty IP Ltd, 5.750%, 20/04/29                             | 161,938          | 0.10            |  |   |                  |                 |
| USD 100,000  | American Airlines Inc/AAAdvantage Loyalty IP Ltd, 5.500%, perpetual                            | 105,875          | 0.07            |  |   |                  |                 |
| EUR 100,000  | Ardagh Metal Packaging Finance USA LLC / Ardagh Metal Packaging Finance PLC, 3.000%, 01/09/29  | 118,337          | 0.08            |  |   |                  |                 |

## Schedule of Investments *(continued)* as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value   | Description   | Market Value | % of Net Assets | Nominal Value   | Description   | Market Value     | % of Net Assets |
|---|---|--------------|-----------------|---|---|------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |   |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |   |                  |                 |
| Corporate Bonds - 97.49% <i>(continued)</i>   |   |              |                 | Corporate Bonds - 97.49% <i>(continued)</i>   |   |                  |                 |
| Luxembourg  |   |              |                 | Luxembourg <i>(continued)</i>   |   |                  |                 |
| USD 25,000  | Adecoagro SA, 6.000%, perpetual                         | 26,375       | 0.02            | EUR 100,000   | Kleopatra Finco Sarl, 4.250%, 01/03/26  | 119,047          | 0.08            |
| EUR 100,000   | ADLER Group SA, 1.875%, 14/01/26                        | 116,081      | 0.07            | EUR 150,000   | Matterhorn Telecom SA, 4.000%, 15/11/27   | 182,548          | 0.12            |
| EUR 100,000   | ADLER Group SA, 2.250%, 14/01/29                        | 114,884      | 0.07            | USD 100,000   | MHP Lux SA, 6.250%, perpetual   | 99,520           | 0.06            |
| EUR 100,000   | Altice Financing SA, 3.000%, 15/01/28                   | 112,740      | 0.07            | USD 180,000   | Millicom International Cellular SA, 5.125%, 15/01/28                              | 187,200          | 0.12            |
| USD 200,000   | Altice Financing SA, 5.000%, 15/01/28                   | 196,034      | 0.13            | USD 100,000   | Minerva Luxembourg SA, 4.375%, perpetual  | 99,350           | 0.06            |
| EUR 100,000   | Altice France Holdings SA, 8.000%, 15/05/27             | 127,935      | 0.08            | EUR 100,000   | Motion Finco Sarl, 7.000%, 15/05/25   | 125,229          | 0.08            |
| EUR 100,000   | Altice France Holdings SA, 4.000%, 15/02/28             | 113,846      | 0.07            | USD 100,000   | Nexa Resources SA, 5.375%, perpetual  | 107,376          | 0.07            |
| USD 300,000   | Altice France Holdings SA, 6.000%, 15/02/28             | 297,668      | 0.19            | USD 200,000   | Puma International Financing SA, 5.125%, perpetual                                | 201,520          | 0.13            |
| USD 200,000   | Amaggi Luxembourg International Sarl, 5.250%, perpetual | 209,702      | 0.14            | USD 200,000   | Rumo Luxembourg Sarl, 5.875%, 18/01/25  | 209,502          | 0.14            |
| EUR 100,000   | ArcelorMittal SA, 0.950%, 17/01/23                      | 119,987      | 0.08            | EUR 100,000   | SES SA, 2.875%, 31/12/99  | 119,432          | 0.08            |
| USD 100,000   | ArcelorMittal SA, 4.550%, 11/03/26                      | 113,099      | 0.07            | EUR 100,000   | Summer BC Holdco B SARL, 5.750%, 31/10/26   | 124,069          | 0.08            |
| USD 25,000  | ArcelorMittal SA, 4.250%, 16/07/29                      | 27,678       | 0.02            | USD 50,000  | Telecom Italia Capital SA, 6.375%, 15/11/33                                       | 59,625           | 0.04            |
| USD 50,000  | ArcelorMittal SA, 7.250%, 15/10/39                      | 70,712       | 0.05            | USD 50,000  | Telecom Italia Capital SA, 6.000%, 30/09/34                                       | 57,688           | 0.04            |
| EUR 100,000   | ARD Finance SA, 5.000%, 30/06/27                        | 121,605      | 0.08            | USD 100,000   | Telecom Italia Capital SA, 7.200%, 18/07/36                                       | 129,345          | 0.08            |
| USD 200,000   | ARD Finance SA, 6.500%, 30/06/27                        | 210,000      | 0.14            | USD 50,000  | Telecom Italia Capital SA, 7.721%, 04/06/38                                       | 68,163           | 0.04            |
| USD 25,000  | Atento Luxco 1 SA, 8.000%, perpetual                    | 27,202       | 0.02            | USD 200,000   | Telenet Finance Luxembourg Notes Sarl, 5.500%, 01/03/28                           | 210,400          | 0.14            |
| GBP 100,000   | B&M European Value Retail SA, 3.625%, 15/07/25          | 142,206      | 0.09            | EUR 100,000   | TLG Finance Sarl, 3.375%, 31/12/99  | 123,185          | 0.08            |
| USD 25,000  | Camelot Finance SA, 4.500%, 01/11/26                    | 26,156       | 0.02            | USD 25,000  | Trinseo Materials Operating SCA / Trinseo Materials Finance Inc, 5.125%, 01/04/29 | 25,563           | 0.02            |
| EUR 100,000   | Cidron Aida Finco Sarl, 5.000%, 01/04/28                | 120,221      | 0.08            | USD 200,000   | Ultrapar International SA, 5.250%, perpetual                                      | 220,000          | 0.14            |
| EUR 100,000   | Cirsa Finance International Sarl, 4.750%, 22/05/25      | 119,035      | 0.08            | USD 25,000  | Usiminas International Sarl, 5.875%, 18/07/26                                     | 27,109           | 0.02            |
| EUR 100,000   | ContourGlobal Power Holdings SA, 2.750%, 01/01/26       | 120,335      | 0.08            | EUR 100,000   | Vivion Investments Sarl, 3.000%, 08/08/24   | 117,874          | 0.08            |
| EUR 100,000   | CPI Property Group SA, 3.750%, 25/07/28                 | 116,368      | 0.08            | <b>Total Luxembourg</b>   |   | <b>6,301,284</b> | <b>4.09</b>     |
| USD 200,000   | CSN Resources SA, 7.625%, perpetual                     | 215,688      | 0.14            | <b>Mauritius</b>  |   |                  |                 |
| EUR 100,000   | eDreams ODIGEO SA, 5.500%, 01/09/23                     | 117,573      | 0.08            | USD 200,000   | Greenko Investment Co, 4.875%, perpetual  | 202,827          | 0.13            |
| EUR 100,000   | Eurofins Scientific SE, 4.875%, 29/12/49                | 127,098      | 0.08            | USD 25,000  | India Green Power Holdings, 4.000%, perpetual                                     | 25,062           | 0.02            |
| GBP 100,000   | Garfunkelux Holdco 3 SA, 7.750%, 01/11/25               | 143,809      | 0.09            | <b>Total Mauritius</b>  |   | <b>227,889</b>   | <b>0.15</b>     |
| USD 100,000   | Gol Finance SA, 7.000%, perpetual                       | 96,446       | 0.06            | <b>Mexico</b>   |   |                  |                 |
| EUR 100,000   | Herens Midco Sarl, 5.250%, 15/05/29                     | 116,056      | 0.07            | USD 200,000   | Braskem Idesa SAPI, 7.450%, perpetual   | 212,002          | 0.14            |
| USD 200,000   | Klabin Finance SA, 4.875%, perpetual                    | 221,000      | 0.14            | USD 275,000   | Cemex Sab De CV, 1.000%, perpetual  | 283,855          | 0.19            |
|   |   |              |                 | EUR 100,000   | Cemex SAB de CV, 3.125%, 19/03/26   | 121,872          | 0.08            |



## Schedule of Investments *(continued)* as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value   | Description   | Market Value     | % of Net Assets | Nominal Value   | Description   | Market Value | % of Net Assets |
|---|---|------------------|-----------------|---|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |   |                  |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |   |              |                 |
| Corporate Bonds - 97.49% <i>(continued)</i>   |   |                  |                 | Corporate Bonds - 97.49% <i>(continued)</i>   |   |              |                 |
| Mexico <i>(continued)</i>   |   |                  |                 | Netherlands <i>(continued)</i>  |   |              |                 |
| USD 450,000   | Cemex SAB de CV, 3.875%, 11/07/31                         | 457,425          | 0.30            | USD 100,000   | Petrobras Global Finance BV, 5.999%, 27/01/28                       | 114,750      | 0.07            |
| EUR 100,000   | Credito Real SAB de CV SOFOM ER, 5.000%, 01/02/27         | 97,837           | 0.06            | USD 100,000   | Petrobras Global Finance BV, 5.750%, 01/02/29                       | 114,140      | 0.07            |
| USD 100,000   | Credito Real SAB de CV SOFOM ER, 8.000%, perpetual        | 85,751           | 0.06            | GBP 100,000   | Petrobras Global Finance BV, 5.375%, 01/10/29                       | 151,515      | 0.10            |
| USD 200,000   | Grupo Axo Sa De CV, 5.750%, perpetual                     | 199,746          | 0.13            | USD 200,000   | Petrobras Global Finance BV, 5.093%, 15/01/30                       | 218,302      | 0.14            |
| USD 400,000   | Grupo Bimbo SAB de CV, 5.950%, perpetual                  | 421,880          | 0.27            | USD 150,000   | Petrobras Global Finance BV, 5.600%, 03/01/31                       | 168,053      | 0.11            |
| USD 200,000   | Metalsa SA de CV, 3.750%, perpetual                       | 197,500          | 0.13            | USD 100,000   | Petrobras Global Finance BV, 6.750%, 27/01/41                       | 118,376      | 0.08            |
| USD 150,000   | Total Play Telecomunicaciones SA de CV, 7.500%, perpetual | 158,700          | 0.10            | USD 100,000   | Petrobras Global Finance BV, 6.900%, 19/03/49                       | 119,225      | 0.08            |
| USD 200,000   | Unifin Financiera SAB de CV, 7.000%, perpetual            | 190,250          | 0.12            | USD 200,000   | Petrobras Global Finance BV, 5.500%, 10/06/51                       | 200,400      | 0.13            |
| <b>Total Mexico</b>   |   | <b>2,426,818</b> | <b>1.58</b>     | USD 150,000   | Petrobras Global Finance BV, 6.850%, 05/06/15                       | 171,465      | 0.11            |
| Netherlands   |   |                  |                 | EUR 100,000   | PPF Telecom Group BV, 3.125%, 27/03/26                              | 126,891      | 0.08            |
| USD 50,000  | AerCap Holdings NV, 5.875%, 10/10/79                      | 52,070           | 0.03            | EUR 100,000   | Promontoria Holdings 264 BV, 6.750%, 15/08/23                       | 116,829      | 0.08            |
| USD 100,000   | Alcoa Nederland Holdings BV, 6.125%, 15/05/28             | 109,430          | 0.07            | EUR 100,000   | Q-Park Holdings I BV, 1.500%, 01/03/25                              | 114,297      | 0.07            |
| USD 100,000   | Braskem Netherlands Finance BV, 4.500%, perpetual         | 103,992          | 0.07            | EUR 100,000   | Repsol International Finance BV, 2.500%, 31/12/99                   | 119,183      | 0.08            |
| EUR 100,000   | Darling Global Finance BV, 3.625%, 15/05/26               | 120,445          | 0.08            | EUR 100,000   | Repsol International Finance BV, 3.750%, 31/12/99                   | 126,869      | 0.08            |
| EUR 100,000   | Dufry One BV, 2.000%, 15/02/27                            | 111,773          | 0.07            | EUR 100,000   | Saipem Finance International BV, 2.625%, 07/01/25                   | 123,037      | 0.08            |
| USD 125,000   | Embraer Netherlands Finance BV, 5.050%, 15/06/25          | 132,019          | 0.09            | EUR 100,000   | Samvardhana Motherson Automotive Systems Group BV, 1.800%, 06/07/24 | 119,068      | 0.08            |
| USD 25,000  | Embraer Netherlands Finance BV, 5.400%, 01/02/27          | 26,641           | 0.02            | USD 25,000  | Sensata Technologies BV, 5.625%, 01/11/24                           | 27,781       | 0.02            |
| EUR 100,000   | Frigoglass Finance BV, 6.875%, 12/02/25                   | 105,397          | 0.07            | USD 25,000  | Sensata Technologies BV, 5.000%, 01/10/25                           | 27,813       | 0.02            |
| USD 200,000   | Kazakhstan Temir Zholy Finance BV, 6.950%, 10/07/42       | 274,404          | 0.18            | USD 25,000  | Sensata Technologies BV, 4.875%, perpetual                          | 26,800       | 0.02            |
| USD 25,000  | Koninklijke KPN NV, 7.000%, 28/03/73                      | 26,906           | 0.02            | EUR 100,000   | Telefonica Europe BV, 3.000%, 31/12/99                              | 122,515      | 0.08            |
| EUR 100,000   | Koninklijke KPN NV, 2.000%, 31/12/99                      | 120,229          | 0.08            | EUR 100,000   | Telefonica Europe BV, 3.875%, 31/12/99                              | 127,555      | 0.08            |
| EUR 100,000   | Louis Dreyfus Co BV, 2.375%, 27/11/25                     | 125,661          | 0.08            | EUR 125,000   | TenneT Holdings BV, 2.374%, 31/12/99                                | 153,648      | 0.10            |
| USD 200,000   | Metinvest BV, 8.500%, perpetual                           | 227,612          | 0.15            | USD 50,000  | Trivium Packaging Finance BV, 5.500%, 15/08/26                      | 52,535       | 0.03            |
| USD 25,000  | Mong Duong Finance Holdings BV, 5.125%, perpetual         | 25,063           | 0.02            | USD 25,000  | Trivium Packaging Finance BV, 8.500%, 15/08/27                      | 27,180       | 0.02            |
| EUR 100,000   | Naturgy Finance BV, 3.375%, 29/12/49                      | 125,854          | 0.08            | EUR 150,000   | United Group BV, 3.625%, 15/02/28                                   | 172,709      | 0.11            |
| EUR 100,000   | OCI NV, 3.625%, 15/10/25                                  | 123,661          | 0.08            | USD 50,000  | UPC Broadband Finco BV, 4.875%, 15/07/31                            | 50,115       | 0.03            |
| USD 25,000  | OCI NV, 4.625%, 15/10/25                                  | 26,070           | 0.02            | USD 25,000  | UPC Holding BV, 5.500%, 15/01/28                                    | 26,188       | 0.02            |
| EUR 100,000   | OI European Group BV, 3.125%, 15/11/24                    | 122,606          | 0.08            | USD 250,000   | VEON Holdings BV, 5.950%, perpetual                                 | 265,625      | 0.17            |
| EUR 150,000   | Petrobras Global Finance BV, 4.250%, 02/10/23             | 192,557          | 0.12            |   |   |              |                 |
| USD 100,000   | Petrobras Global Finance BV, 6.250%, 17/03/24             | 112,890          | 0.07            |   |   |              |                 |
| USD 100,000   | Petrobras Global Finance BV, 7.375%, 17/01/27             | 123,250          | 0.08            |   |   |              |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value  | Description  | Market Value     | % of Net Assets | Nominal Value  | Description  | Market Value     | % of Net Assets |
|--|--|------------------|-----------------|--|--|------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |                  |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |                  |                 |
| Corporate Bonds - 97.49% (continued)   |  |                  |                 | Corporate Bonds - 97.49% (continued)   |  |                  |                 |
| Netherlands (continued)  |  |                  |                 | Singapore  |  |                  |                 |
| EUR 100,000  | Wintershall Dea Finance BV, 2.499%, 31/12/99             | 118,170          | 0.08            | USD 200,000  | ABJA Investment Co Pte Ltd, 5.450%, 24/01/28                   | 214,830          | 0.14            |
| EUR 200,000  | ZF Europe Finance BV, 1.250%, 23/10/23                   | 240,619          | 0.16            | USD 25,000   | Continuum Energy Levanter Pte Ltd, 4.500%, perpetual           | 25,600           | 0.01            |
| EUR 100,000  | ZF Europe Finance BV, 3.000%, 23/10/29                   | 123,927          | 0.08            | USD 25,000   | Indika Energy Capital IV Pte Ltd, 8.250%, perpetual            | 26,548           | 0.02            |
| USD 50,000   | Ziggo Bond Co BV, 6.000%, 15/01/27                       | 52,250           | 0.03            | USD 25,000   | Medco Bell Pte Ltd, 6.375%, perpetual                          | 25,731           | 0.02            |
| USD 100,000  | Ziggo BV, 5.500%, 15/01/27                               | 103,875          | 0.07            | USD 200,000  | Theta Capital Pte Ltd, 6.750%, 31/10/26                        | 196,780          | 0.13            |
| EUR 150,000  | Ziggo BV, 2.875%, 15/01/30                               | 177,885          | 0.11            |  |  |                  |                 |
| <b>Total Netherlands</b>   |  | <b>6,508,120</b> | <b>4.23</b>     | <b>Total Singapore</b>   |  | <b>489,489</b>   | <b>0.32</b>     |
| Oman   |  |                  |                 | South Africa   |  |                  |                 |
| USD 200,000  | Bank Muscat SAOG, 4.875%, 14/03/23                       | 207,500          | 0.13            | USD 200,000  | Transnet SOC Ltd, 4.000%, 26/07/22                             | 203,738          | 0.13            |
| USD 200,000  | Mazoon Assets Co SAOC, 5.200%, perpetual                 | 211,646          | 0.14            | <b>Total South Africa</b>  |  | <b>203,738</b>   | <b>0.13</b>     |
| <b>Total Oman</b>  |  | <b>419,146</b>   | <b>0.27</b>     | Spain  |  |                  |                 |
| Panama   |  |                  |                 | EUR 100,000  | Abanca Corp Bancaria SA, 4.625%, 07/04/30                      | 127,144          | 0.08            |
| USD 98,624   | Aeropuerto Internacional de Tocumen SA, 6.000%, 18/11/48 | 107,182          | 0.07            | EUR 100,000  | Banco de Credito Social Cooperativo SA, 5.250%, 27/11/31       | 121,984          | 0.08            |
| USD 100,000  | Carnival Corp, 11.500%, 01/04/23                         | 113,125          | 0.07            | EUR 100,000  | Banco de Sabadell SA, 1.750%, 10/05/24                         | 122,978          | 0.08            |
| USD 25,000   | Carnival Corp, 10.500%, 01/02/26                         | 29,106           | 0.02            | EUR 100,000  | Banco de Sabadell SA, 5.375%, 12/12/28                         | 129,708          | 0.08            |
| EUR 225,000  | Carnival Corp, 7.625%, 01/03/26                          | 267,070          | 0.17            | EUR 100,000  | Cellnex Finance Co SA, 1.500%, 08/06/28                        | 118,720          | 0.08            |
| USD 175,000  | Carnival Corp, 5.750%, 01/03/27                          | 183,312          | 0.12            | EUR 100,000  | Cellnex Finance Co SA, 1.250%, 15/01/29                        | 116,067          | 0.07            |
| USD 50,000   | Carnival Corp, 9.875%, 01/08/27                          | 58,375           | 0.04            | EUR 100,000  | Cellnex Telecom SA, 1.000%, 20/04/27                           | 117,398          | 0.07            |
| USD 50,000   | Carnival Corp, 10.500%, perpetual                        | 58,213           | 0.04            | EUR 100,000  | Cellnex Telecom SA, 1.750%, 23/10/30                           | 118,003          | 0.08            |
| USD 50,000   | Carnival Corp, 5.750%, perpetual                         | 52,375           | 0.03            | EUR 100,000  | El Corte Ingles SA, 3.625%, 15/03/24                           | 123,041          | 0.08            |
| USD 50,000   | Carnival Corp, 9.875%, perpetual                         | 58,375           | 0.04            | EUR 100,000  | Grifols SA, 1.625%, 15/02/25                                   | 119,539          | 0.08            |
| <b>Total Panama</b>  |  | <b>927,133</b>   | <b>0.60</b>     | EUR 100,000  | International Consolidated Airlines Group SA, 3.750%, 25/03/29 | 118,887          | 0.08            |
| Peru   |  |                  |                 | EUR 100,000  | Lorca Telecom Bondco SA, 4.000%, 18/09/27                      | 120,665          | 0.08            |
| USD 25,000   | InRetail Shopping Malls, 5.750%, perpetual               | 25,858           | 0.02            | EUR 100,000  | Via Celere Desarrollos Inmobiliarios SA, 5.250%, 01/04/26      | 123,334          | 0.08            |
| USD 250,000  | Peru LNG Srl, 5.375%, perpetual                          | 215,625          | 0.14            | <b>Total Spain</b>   |  | <b>1,577,468</b> | <b>1.02</b>     |
| USD 25,000   | Volcan Cia Minera SAA, 4.375%, perpetual                 | 24,750           | 0.01            | Sweden   |  |                  |                 |
| <b>Total Peru</b>  |  | <b>266,233</b>   | <b>0.17</b>     | EUR 100,000  | Akelius Residential Property AB, 3.875%, 05/10/78              | 125,406          | 0.08            |
| Portugal   |  |                  |                 | EUR 100,000  | Dometic Group AB, 3.000%, 08/05/26                             | 125,883          | 0.08            |
| EUR 100,000  | Banco Comercial Portugues SA, 3.871%, 27/03/30           | 119,811          | 0.08            | EUR 100,000  | Fastighets AB Balder, 3.000%, 07/03/78                         | 120,665          | 0.08            |
| EUR 100,000  | Caixa Geral de Depositos SA, 1.250%, 25/11/24            | 122,290          | 0.08            | EUR 100,000  | Heimstaden Bostad AB, 3.375%, 31/12/99                         | 122,617          | 0.08            |
| EUR 100,000  | EDP - Energias de Portugal SA, 4.496%, 30/04/79          | 129,115          | 0.08            | EUR 100,000  | Intrum AB, 3.500%, 15/07/26                                    | 120,820          | 0.08            |
| EUR 100,000  | Novo Banco SA, 8.500%, perpetual                         | 119,539          | 0.08            | EUR 100,000  | Intrum AB, 3.000%, 15/09/27                                    | 117,223          | 0.07            |
| <b>Total Portugal</b>  |  | <b>490,755</b>   | <b>0.32</b>     | EUR 100,000  | Verisure Holdings AB, 3.250%, 15/02/27                         | 118,612          | 0.08            |
| Puerto Rico  |  |                  |                 |  |  |                  |                 |
| USD 25,000   | Popular Inc, 6.125%, 14/09/23                            | 26,975           | 0.02            |  |  |                  |                 |
| <b>Total Puerto Rico</b>   |  | <b>26,975</b>    | <b>0.02</b>     |  |  |                  |                 |
| Romania  |  |                  |                 |  |  |                  |                 |
| EUR 100,000  | RCS & RDS SA, 3.250%, 05/02/28                           | 118,633          | 0.08            |  |  |                  |                 |
| <b>Total Romania</b>   |  | <b>118,633</b>   | <b>0.08</b>     |  |  |                  |                 |

## Schedule of Investments *(continued)* as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value   | Description   | Market Value     | % of Net Assets | Nominal Value   | Description  | Market Value | % of Net Assets |
|---|---|------------------|-----------------|---|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |   |                  |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |  |              |                 |
| Corporate Bonds - 97.49% <i>(continued)</i>   |   |                  |                 | Corporate Bonds - 97.49% <i>(continued)</i>   |  |              |                 |
| Sweden <i>(continued)</i>   |   |                  |                 | United Kingdom  |  |              |                 |
| EUR 100,000   | Verisure Midholding AB, 5.250%, 15/02/29                    | 121,851          | 0.08            | GBP 100,000   | Bellis Acquisition Co PLC, 3.250%, 16/02/26                    | 138,318      | 0.09            |
| EUR 100,000   | Volvo Car AB, 2.000%, 24/01/25                              | 124,371          | 0.08            | EUR 100,000   | British Telecommunications PLC, 1.874%, 18/08/80               | 115,393      | 0.07            |
| <b>Total Sweden</b>   |   | <b>1,097,448</b> | <b>0.71</b>     | GBP 100,000   | Co-Operative Bank Finance Plc, 9.000%, perpetual               | 154,421      | 0.10            |
| Thailand  |   |                  |                 | GBP 50,000  | Co-Operative Group Ltd, 11.000%, perpetual                     | 85,647       | 0.05            |
| USD 50,000  | Bangkok Bank PCL, 3.733%, perpetual                         | 51,861           | 0.04            | EUR 100,000   | Drax Finco PLC, 2.625%, 01/11/25                               | 123,037      | 0.08            |
| USD 200,000   | Kasikornbank PCL, 3.343%, 02/10/31                          | 204,715          | 0.13            | EUR 100,000   | EC Finance PLC, 2.375%, 15/11/22                               | 116,811      | 0.08            |
| <b>Total Thailand</b>   |   | <b>256,576</b>   | <b>0.17</b>     | EUR 100,000   | eG Global Finance PLC, 6.250%, 30/10/25                        | 121,436      | 0.08            |
| Trinidad And Tobago   |   |                  |                 | USD 100,000   | eG Global Finance PLC, 8.500%, 30/10/25                        | 105,750      | 0.07            |
| USD 100,000   | National Gas Co of Trinidad & Tobago Ltd, 6.050%, perpetual | 103,000          | 0.06            | EUR 100,000   | FCE Bank PLC, 1.615%, 11/05/23                                 | 120,795      | 0.08            |
| USD 100,000   | Trinidad Generation UnLtd, 5.250%, perpetual                | 103,050          | 0.07            | GBP 100,000   | Gatwick Airport Finance PLC, 4.375%, 07/04/26                  | 139,665      | 0.09            |
| USD 150,000   | Trinidad Petroleum Holdings Ltd, 9.750%, 15/06/26           | 167,228          | 0.11            | GBP 100,000   | GKN Holdings Ltd, 5.375%, 19/09/22                             | 145,015      | 0.09            |
| <b>Total Trinidad And Tobago</b>  |   | <b>373,278</b>   | <b>0.24</b>     | GBP 100,000   | Heathrow Finance PLC, 5.250%, 01/03/24                         | 145,287      | 0.09            |
| Turkey  |   |                  |                 | EUR 100,000   | INEOS Finance PLC, 2.875%, 01/05/26                            | 120,759      | 0.08            |
| USD 200,000   | Akbank TAS, 5.125%, perpetual                               | 201,000          | 0.13            | USD 25,000  | INEOS Quattro Finance 2 Plc, 3.375%, 15/01/26                  | 25,331       | 0.02            |
| USD 200,000   | KOC Holding AS, 5.250%, perpetual                           | 206,134          | 0.13            | EUR 100,000   | INEOS Quattro Finance 2 Plc, 2.500%, perpetual                 | 119,628      | 0.08            |
| USD 25,000  | Ronesans Gayrimenkul Yatirim A/S, 7.250%, perpetual         | 23,997           | 0.02            | EUR 100,000   | International Game Technology PLC, 3.500%, 15/06/26            | 121,436      | 0.08            |
| USD 200,000   | Turk Telekomunikasyon AS, 4.875%, perpetual                 | 208,500          | 0.14            | EUR 100,000   | International Game Technology PLC, 6.250%, 15/01/27            | 228,000      | 0.15            |
| USD 200,000   | Turkcell Iletisim Hizmetleri AS, 5.750%, perpetual          | 214,556          | 0.14            | USD 25,000  | Jaguar Land Rover Automotive PLC, 7.750%, 15/10/25             | 27,438       | 0.02            |
| USD 200,000   | Turkiye Is Bankasi AS, 6.125%, perpetual                    | 208,000          | 0.13            | EUR 125,000   | Jaguar Land Rover Automotive PLC, 4.500%, 15/01/26             | 150,268      | 0.10            |
| USD 25,000  | Turkiye Sinai Kalkinma Bankasi AS, 5.875%, perpetual        | 25,113           | 0.02            | EUR 100,000   | Jaguar Land Rover Automotive PLC, 6.875%, 15/11/26             | 137,880      | 0.09            |
| USD 200,000   | Turkiye Vakiflar Bankasi TAO, 6.000%, perpetual             | 204,104          | 0.13            | USD 25,000  | Jaguar Land Rover Automotive PLC, 5.875%, 15/01/28             | 26,313       | 0.02            |
| USD 200,000   | Turkiye Vakiflar Bankasi TAO, 5.250%, perpetual             | 198,328          | 0.13            | USD 25,000  | Liquid Telecom Finance, 5.500%, perpetual                      | 25,599       | 0.02            |
| USD 200,000   | Ulker Biskuvi Sanayi AS, 6.950%, perpetual                  | 216,928          | 0.14            | USD 75,000  | MARB BondCo PLC, 3.950%, perpetual                             | 72,315       | 0.05            |
| USD 200,000   | Yapi ve Kredi Bankasi AS, 5.850%, perpetual                 | 205,400          | 0.13            | GBP 100,000   | Marks & Spencer PLC, 3.750%, 19/05/26                          | 143,471      | 0.09            |
| USD 25,000  | Yapi ve Kredi Bankasi AS, 7.875%, perpetual                 | 25,740           | 0.02            | USD 25,000  | Merlin Entertainments Ltd, 5.750%, 15/06/26                    | 26,250       | 0.02            |
| <b>Total Turkey</b>   |   | <b>1,937,800</b> | <b>1.26</b>     | USD 50,000  | NAK Naftogaz Ukraine via Kondor Finance PLC, 7.625%, perpetual | 51,676       | 0.03            |
| United Arab Emirates  |   |                  |                 | EUR 100,000   | NGG Finance PLC, 1.625%, 05/12/79                              | 119,790      | 0.08            |
| USD 200,000   | Emirates NBD Bank PJSC, 6.125%, 31/12/99                    | 215,500          | 0.14            | GBP 100,000   | Pinewood Finance Co Ltd, 3.250%, 30/09/25                      | 140,374      | 0.09            |
| USD 200,000   | Kuwait Projects Co SPC Ltd, 5.000%, 15/03/23                | 207,062          | 0.13            | EUR 100,000   | Pinnacle Bidco PLC, 5.500%, 15/02/25                           | 121,555      | 0.08            |
| USD 200,000   | Oztel Holdings SPC Ltd, 5.625%, perpetual                   | 212,750          | 0.14            |   |  |              |                 |
| <b>Total United Arab Emirates</b>   |   | <b>635,312</b>   | <b>0.41</b>     |   |  |              |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value  | Description   | Market Value     | % of Net Assets | Nominal Value  | Description   | Market Value | % of Net Assets |
|--|---|------------------|-----------------|--|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |                  |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |              |                 |
| Corporate Bonds - 97.49% (continued)   |   |                  |                 | Corporate Bonds - 97.49% (continued)   |   |              |                 |
| United Kingdom (continued)   |   |                  |                 | United States  |   |              |                 |
| USD 200,000  | Polyus Finance PLC, 5.250%, perpetual                           | 211,792          | 0.14            | USD 25,000   | 99 Escrow Issuer Inc, 7.500%, perpetual   | 24,375       | 0.01            |
| GBP 100,000  | Premier Foods Finance PLC, 3.500%, 15/10/26                     | 138,145          | 0.09            | USD 25,000   | Abercrombie & Fitch Management Co, 8.750%, 15/07/25                                     | 27,716       | 0.02            |
| EUR 100,000  | Rolls-Royce PLC, 0.875%, 09/05/24                               | 116,726          | 0.08            | USD 25,000   | Academy Ltd, 6.000%, 15/11/27   | 26,719       | 0.02            |
| USD 50,000   | Rolls-Royce PLC, 3.625%, 14/10/25                               | 50,625           | 0.03            | USD 25,000   | Acadia Healthcare Co Inc, 5.500%, 01/07/28  | 26,688       | 0.02            |
| USD 50,000   | Rolls-Royce PLC, 5.750%, 15/10/27                               | 55,074           | 0.04            | USD 25,000   | Acadia Healthcare Co Inc, 5.000%, 15/04/29  | 26,073       | 0.02            |
| EUR 100,000  | Rolls-Royce PLC, 1.625%, 09/05/28                               | 110,437          | 0.07            | USD 25,000   | ACCO Brands Corp, 4.250%, 15/03/29  | 24,743       | 0.01            |
| GBP 100,000  | Stonegate Pub Co Financing PLC, 8.000%, perpetual               | 143,008          | 0.09            | USD 100,000  | Acrisure LLC / Acrisure Finance Inc, 10.125%, 01/08/26                                  | 112,750      | 0.07            |
| GBP 100,000  | TalkTalk Telecom Group PLC, 3.875%, 20/02/25                    | 136,087          | 0.09            | USD 25,000   | Acrisure LLC / Acrisure Finance Inc, 4.250%, perpetual                                  | 24,688       | 0.01            |
| USD 50,000   | TechnipFMC PLC, 6.500%, 01/02/26                                | 53,996           | 0.03            | USD 25,000   | AdaptHealth LLC, 6.125%, 01/08/28   | 26,622       | 0.02            |
| EUR 100,000  | TI Automotive Finance PLC, 3.750%, 15/04/29                     | 120,857          | 0.08            | USD 25,000   | AdaptHealth LLC, 4.625%, 01/08/29   | 25,313       | 0.02            |
| USD 300,000  | Tullow Oil Plc, 10.250%, 15/05/26                               | 314,790          | 0.20            | USD 25,000   | Adient US LLC, 9.000%, 15/04/25   | 27,531       | 0.02            |
| USD 200,000  | Ukraine Railways Via Rail Capital Markets PLC, 8.250%, 09/07/24 | 210,300          | 0.14            | USD 100,000  | ADT Security Corp, 3.500%, 15/07/22   | 101,875      | 0.07            |
| USD 100,000  | Vedanta Resources Finance II PLC, 8.950%, 11/03/25              | 98,050           | 0.06            | USD 25,000   | ADT Security Corp, 4.125%, 15/06/23   | 26,313       | 0.02            |
| USD 200,000  | Vedanta Resources Finance II PLC, 8.000%, perpetual             | 188,800          | 0.12            | USD 25,000   | ADT Security Corp, 4.875%, 15/07/32   | 26,344       | 0.02            |
| USD 50,000   | Vedanta Resources Finance II PLC, 13.875%, perpetual            | 54,725           | 0.03            | USD 25,000   | Advanced Drainage Systems Inc, 5.000%, 30/09/27   | 25,951       | 0.02            |
| USD 50,000   | Vedanta Resources Finance II PLC, 8.950%, perpetual             | 49,025           | 0.03            | USD 25,000   | Advantage Sales & Marketing Inc, 6.500%, 15/11/28                                       | 26,313       | 0.02            |
| USD 25,000   | Vedanta Resources Finance II PLC, 9.250%, perpetual             | 21,875           | 0.01            | USD 50,000   | AECOM, 5.125%, 15/03/27   | 55,687       | 0.04            |
| USD 200,000  | Vedanta Resources Ltd, 7.125%, perpetual                        | 184,800          | 0.12            | USD 25,000   | AerCap Global Aviation Trust, 6.500%, 15/06/45  | 26,816       | 0.02            |
| USD 50,000   | Vedanta Resources Ltd, 6.125%, perpetual                        | 41,775           | 0.03            | USD 50,000   | Aethon United BR LP / Aethon United Finance Corp, 8.250%, 15/02/26                      | 54,135       | 0.03            |
| EUR 100,000  | Victoria PLC, 3.750%, 15/03/28                                  | 120,388          | 0.08            | USD 25,000   | Affinity Gaming, 6.875%, 15/12/27   | 26,531       | 0.02            |
| USD 75,000   | Virgin Media Secured Finance PLC, 5.500%, 15/05/29              | 80,602           | 0.05            | USD 75,000   | AG Issuer LLC, 6.250%, 01/03/28   | 79,026       | 0.05            |
| USD 50,000   | Virgin Media Secured Finance PLC, 4.500%, 15/08/30              | 50,375           | 0.03            | USD 50,000   | AHP Health Partners Inc, 9.750%, 15/07/26   | 53,790       | 0.03            |
| GBP 100,000  | Vmed O2 UK Financing I PLC, 4.000%, 31/01/29                    | 136,499          | 0.09            | USD 100,000  | Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons LLC, 3.500%, 15/02/23 | 99,819       | 0.07            |
| EUR 100,000  | Vmed O2 UK Financing I PLC, 3.250%, 31/01/31                    | 118,870          | 0.08            | USD 25,000   | Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons LLC, 3.250%, 15/03/26 | 25,433       | 0.02            |
| USD 75,000   | Vmed O2 UK Financing I PLC, 4.250%, 31/01/31                    | 73,678           | 0.05            | USD 25,000   | Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons LLC, 7.500%, 15/03/26 | 27,437       | 0.02            |
| GBP 100,000  | Vmed O2 UK Financing I PLC, 4.500%, 15/07/31                    | 138,675          | 0.09            | USD 75,000   | Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons LLC, 4.625%, 15/01/27 | 78,427       | 0.05            |
| GBP 150,000  | Vodafone Group PLC, 4.875%, 03/10/78                            | 225,208          | 0.15            | USD 25,000   | Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons LLC, 5.875%, 15/02/28 | 26,942       | 0.02            |
| USD 200,000  | Vodafone Group PLC, 6.250%, 03/10/78                            | 220,880          | 0.14            | USD 50,000   | Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons LLC, 4.875%, 15/02/30 | 53,325       | 0.03            |
| USD 100,000  | Vodafone Group PLC, 7.000%, 04/04/79                            | 121,260          | 0.08            |  |   |              |                 |
| <b>Total United Kingdom</b>  |   | <b>6,756,980</b> | <b>4.39</b>     |  |   |              |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value  | Description  | Market Value | % of Net Assets | Nominal Value  | Description  | Market Value | % of Net Assets |
|--|--|--------------|-----------------|--|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 |
| Corporate Bonds - 97.49% (continued)   |  |              |                 | Corporate Bonds - 97.49% (continued)   |  |              |                 |
| United States (continued)  |  |              |                 | United States (continued)  |  |              |                 |
| USD 50,000   | Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons LLC, 4.875%, perpetual   | 53,325       | 0.03            | USD 50,000   | AmeriGas Partners LP / AmeriGas Finance Corp, 5.500%, 20/05/25                 | 54,875       | 0.03            |
| USD 25,000   | Allegheny Technologies Inc, 7.875%, 15/08/23   | 27,406       | 0.02            | USD 25,000   | AmeriGas Partners LP / AmeriGas Finance Corp, 5.875%, 20/08/26                 | 27,977       | 0.02            |
| USD 25,000   | Allegheny Technologies Inc, 5.875%, 01/12/27   | 26,188       | 0.02            | USD 25,000   | AmeriGas Partners LP / AmeriGas Finance Corp, 5.750%, 20/05/27                 | 27,875       | 0.02            |
| USD 25,000   | Alliance Resource Operating Partners LP / Alliance Resource Finance Corp, 7.500%, 01/05/25 | 24,406       | 0.01            | USD 25,000   | Amkor Technology Inc, 6.625%, 15/09/27   | 26,969       | 0.02            |
| USD 100,000  | Alliant Holdings Intermediate LLC / Alliant Holdings Co-Issuer, 6.750%, 15/10/27           | 105,096      | 0.07            | USD 25,000   | AMN Healthcare Inc, 4.625%, 01/10/27   | 25,980       | 0.02            |
| USD 25,000   | Alliant Holdings Intermediate LLC / Alliant Holdings Co-Issuer, 4.250%, perpetual          | 25,375       | 0.02            | USD 25,000   | AMN Healthcare Inc, 4.000%, 15/04/29   | 25,177       | 0.02            |
| USD 100,000  | Allied Universal Holdco LLC / Allied Universal Finance Corp, 6.625%, 15/07/26              | 106,023      | 0.07            | USD 25,000   | Amsted Industries Inc, 5.625%, 01/07/27  | 26,344       | 0.02            |
| USD 70,000   | Allied Universal Holdco LLC / Allied Universal Finance Corp, 9.750%, 15/07/27              | 77,087       | 0.05            | USD 25,000   | Amsted Industries Inc, 4.625%, 15/05/30  | 25,625       | 0.02            |
| USD 25,000   | Allison Transmission Inc, 4.750%, 01/10/27   | 25,969       | 0.02            | USD 25,000   | ANGI Group LLC, 3.875%, perpetual  | 24,844       | 0.02            |
| USD 25,000   | Allison Transmission Inc, 5.875%, 01/06/29   | 27,375       | 0.02            | USD 100,000  | Antero Midstream Partners LP / Antero Midstream Finance Corp, 7.875%, 15/05/26 | 111,761      | 0.07            |
| USD 50,000   | Allison Transmission Inc, 3.750%, 30/01/31   | 49,143       | 0.03            | USD 25,000   | Antero Midstream Partners LP / Antero Midstream Finance Corp, 5.750%, 15/01/28 | 26,307       | 0.02            |
| USD 50,000   | Ally Financial Inc, 5.750%, 20/11/25   | 57,429       | 0.04            | USD 200,000  | Antero Resources Corp, 8.375%, 15/07/26  | 227,500      | 0.15            |
| USD 25,000   | Alta Equipment Group Inc, 5.625%, 15/04/26   | 25,654       | 0.02            | USD 25,000   | Antero Resources Corp, 7.625%, 01/02/29  | 27,750       | 0.02            |
| USD 50,000   | Altera Infrastructure LP/Teekay Offshore Finance Corp, 8.500%, perpetual                   | 45,750       | 0.03            | USD 50,000   | Apache Corp, 4.625%, 15/11/25  | 54,000       | 0.03            |
| USD 30,000   | AMC Entertainment Holdings Inc, 10.500%, 15/04/25  | 32,550       | 0.02            | USD 25,000   | Apache Corp, 4.875%, 15/11/27  | 27,075       | 0.02            |
| USD 106,000  | AMC Entertainment Holdings Inc, 12.000%, 15/06/26  | 108,517      | 0.07            | USD 100,000  | Apache Corp, 4.250%, 15/01/30  | 105,500      | 0.07            |
| USD 100,000  | AMC Networks Inc, 4.750%, 01/08/25   | 102,670      | 0.07            | USD 25,000   | Apache Corp, 6.000%, 15/01/37  | 28,650       | 0.02            |
| USD 50,000   | AMC Networks Inc, 4.250%, 15/02/29   | 50,437       | 0.03            | USD 75,000   | Apache Corp, 5.100%, 01/09/40  | 78,562       | 0.05            |
| USD 25,000   | American Airlines Group Inc, 3.750%, perpetual   | 23,031       | 0.01            | USD 25,000   | Apache Corp, 5.250%, 01/02/42  | 26,438       | 0.02            |
| USD 200,000  | American Airlines Inc, 11.750%, 15/07/25   | 251,000      | 0.16            | USD 100,000  | Apache Corp, 4.750%, 15/04/43  | 102,122      | 0.07            |
| USD 50,000   | American Axle & Manufacturing Inc, 6.250%, 01/04/25  | 51,648       | 0.03            | USD 50,000   | Apache Corp, 4.250%, 15/01/44  | 48,856       | 0.03            |
| USD 25,000   | American Axle & Manufacturing Inc, 6.500%, 01/04/27  | 26,477       | 0.02            | USD 40,000   | Aptim Corp, 7.750%, 15/06/25   | 35,150       | 0.02            |
| USD 25,000   | American Axle & Manufacturing Inc, 6.875%, 01/07/28  | 27,277       | 0.02            | USD 50,000   | APX Group Inc, 6.750%, 15/02/27  | 53,233       | 0.03            |
| USD 25,000   | American Builders & Contractors Supply Co Inc, 4.000%, 15/01/28                            | 25,618       | 0.02            | USD 150,000  | Aramark Services Inc, 5.000%, 01/04/25   | 154,750      | 0.10            |
| USD 25,000   | AmeriGas Partners LP / AmeriGas Finance Corp, 5.625%, 20/05/24                             | 27,312       | 0.02            | USD 75,000   | Aramark Services Inc, 6.375%, 01/05/25   | 79,687       | 0.05            |
|  |  |              |                 | USD 50,000   | Arches Buyer Inc, 6.125%, 01/12/28   | 51,500       | 0.03            |
|  |  |              |                 | USD 25,000   | Archrock Partners LP / Archrock Partners Finance Corp, 6.875%, 01/04/27        | 26,531       | 0.02            |
|  |  |              |                 | USD 50,000   | Archrock Partners LP / Archrock Partners Finance Corp, 6.250%, 01/04/28        | 52,195       | 0.03            |
|  |  |              |                 | USD 25,000   | Arconic Corp, 6.000%, 15/05/25   | 26,644       | 0.02            |
|  |  |              |                 | USD 50,000   | Arconic Corp, 6.125%, 15/02/28   | 53,636       | 0.03            |
|  |  |              |                 | USD 25,000   | Arcosa Inc, 4.375%, 15/04/29   | 25,438       | 0.02            |
|  |  |              |                 | USD 25,000   | Aretec Escrow Issuer Inc, 7.500%, perpetual                                    | 25,688       | 0.02            |
|  |  |              |                 | USD 25,000   | Arrow Bidco LLC, 9.500%, perpetual   | 25,369       | 0.02            |

## Schedule of Investments *(continued)* as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value   | Description  | Market Value | % of Net Assets | Nominal Value   | Description  | Market Value | % of Net Assets |
|---|--|--------------|-----------------|---|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |  |              |                 |
| Corporate Bonds - 97.49% <i>(continued)</i>   |  |              |                 | Corporate Bonds - 97.49% <i>(continued)</i>   |  |              |                 |
| United States <i>(continued)</i>  |  |              |                 | United States <i>(continued)</i>  |  |              |                 |
| USD 25,000  | Asbury Automotive Group Inc, 4.500%, 01/03/28                            | 25,688       | 0.02            | USD 50,000  | Beacon Roofing Supply Inc, 4.500%, perpetual                         | 52,469       | 0.03            |
| USD 25,000  | Asbury Automotive Group Inc, 4.750%, 01/03/30                            | 26,125       | 0.02            | USD 25,000  | Beazer Homes USA Inc, 5.875%, 15/10/27                               | 26,188       | 0.02            |
| USD 100,000   | Ascent Resources Utica Holdings LLC / ARU Finance Corp, 7.000%, 01/11/26 | 104,621      | 0.07            | USD 25,000  | Beazer Homes USA Inc, 7.250%, 15/10/29                               | 27,758       | 0.02            |
| USD 25,000  | ASGN Inc, 4.625%, 15/05/28   | 26,187       | 0.02            | USD 50,000  | Bed Bath & Beyond Inc, 3.749%, 01/08/24                              | 51,653       | 0.03            |
| USD 25,000  | Ashland LLC, 4.750%, 15/08/22  | 25,856       | 0.02            | USD 75,000  | Berry Global Inc, 1.570%, 15/01/26                                   | 75,022       | 0.05            |
| USD 25,000  | Ashland LLC, 6.875%, 15/05/43  | 31,437       | 0.02            | USD 50,000  | Berry Global Inc, 4.875%, 15/07/26                                   | 52,908       | 0.03            |
| USD 200,000   | Ashton Woods USA LLC / Ashton Woods Finance Co, 6.625%, perpetual        | 213,000      | 0.14            | EUR 100,000   | Berry Global Inc, 1.500%, 15/01/27                                   | 120,665      | 0.08            |
| USD 25,000  | Audacy Capital Corp, 6.500%, perpetual                                   | 26,000       | 0.02            | USD 75,000  | Berry Global Inc, 5.625%, 15/07/27                                   | 79,319       | 0.05            |
| USD 25,000  | Audacy Capital Corp, 6.750%, perpetual                                   | 25,940       | 0.02            | USD 50,000  | Berry Global Inc, 0.950%, perpetual                                  | 50,043       | 0.03            |
| USD 25,000  | Austin BidCo Inc, 7.125%, 15/12/28                                       | 25,617       | 0.02            | USD 150,000   | Bidfair Holdings Inc, 5.875%, perpetual                              | 152,250      | 0.10            |
| EUR 100,000   | Avantor Funding Inc, 3.875%, 15/07/28                                    | 124,960      | 0.08            | USD 50,000  | Big River Steel LLC / BRS Finance Corp, 6.625%, 31/01/29             | 55,062       | 0.03            |
| USD 75,000  | Avantor Funding Inc, 4.625%, 15/07/28                                    | 79,183       | 0.05            | USD 50,000  | Black Knight InfoServ LLC, 3.625%, 01/09/28                          | 49,748       | 0.03            |
| USD 50,000  | Avaya Inc, 6.125%, 15/09/28  | 53,515       | 0.03            | USD 25,000  | Block Communications Inc, 4.875%, 01/03/28                           | 25,500       | 0.02            |
| USD 25,000  | Avient Corp, 5.750%, 15/05/25  | 26,394       | 0.02            | USD 25,000  | Bloomin' Brands Inc / OSI Restaurant Partners LLC, 5.125%, 15/04/29  | 25,688       | 0.02            |
| USD 25,000  | Avis Budget Car Rental LLC / Avis Budget Finance Inc, 5.750%, 15/07/27   | 26,211       | 0.02            | USD 50,000  | Blue Racer Midstream LLC / Blue Racer Finance Corp, 7.625%, 15/12/25 | 54,125       | 0.03            |
| USD 25,000  | Avis Budget Car Rental LLC / Avis Budget Finance Inc, 4.750%, 01/04/28   | 25,665       | 0.02            | USD 25,000  | Boise Cascade Co, 4.875%, 01/07/30                                   | 26,564       | 0.02            |
| USD 25,000  | Avis Budget Car Rental LLC / Avis Budget Finance Inc, 5.375%, 01/03/29   | 26,031       | 0.02            | USD 25,000  | Booz Allen Hamilton Inc, 3.875%, 01/09/28                            | 25,500       | 0.02            |
| USD 25,000  | Avis Budget Car Rental LLC / Avis Budget Finance Inc, 5.750%, perpetual  | 26,077       | 0.02            | USD 100,000   | Booz Allen Hamilton Inc, 4.000%, 01/07/29                            | 102,250      | 0.07            |
| USD 50,000  | Avon Products Inc, 6.500%, perpetual                                     | 53,769       | 0.03            | EUR 100,000   | Boxer Parent Co Inc, 6.500%, 02/10/25                                | 125,792      | 0.08            |
| USD 25,000  | B&G Foods Inc, 5.250%, 15/09/27  | 26,039       | 0.02            | USD 25,000  | Boxer Parent Co Inc, 7.125%, 02/10/25                                | 26,750       | 0.02            |
| USD 50,000  | Ball Corp, 4.000%, 15/11/23  | 53,155       | 0.03            | USD 25,000  | Boyd Gaming Corp, 8.625%, 01/06/25                                   | 27,559       | 0.02            |
| EUR 100,000   | Ball Corp, 0.875%, 15/03/24  | 119,362      | 0.08            | USD 105,000   | Boyd Gaming Corp, 4.750%, 01/12/27                                   | 108,897      | 0.07            |
| USD 100,000   | Ball Corp, 5.250%, 01/07/25  | 112,875      | 0.07            | USD 25,000  | Boyne USA Inc, 4.750%, 15/05/29                                      | 25,793       | 0.02            |
| USD 25,000  | Ball Corp, 4.875%, 15/03/26  | 27,844       | 0.02            | USD 100,000   | Brand Industrial Services Inc, 8.500%, 15/07/25                      | 101,673      | 0.06            |
| USD 50,000  | Ball Corp, 2.875%, 15/08/30  | 49,081       | 0.03            | USD 25,000  | Brightstar Escrow Corp, 9.750%, 15/10/25                             | 26,906       | 0.02            |
| USD 40,000  | Bally's Corp, 6.750%, perpetual  | 42,625       | 0.03            | USD 25,000  | Brinker International Inc, 3.875%, 15/05/23                          | 25,753       | 0.02            |
| USD 100,000   | Banff Merger Sub Inc, 9.750%, 01/09/26                                   | 105,250      | 0.07            | USD 25,000  | Brinker International Inc, 5.000%, perpetual                         | 26,313       | 0.02            |
| USD 150,000   | Bausch Health Americas Inc, 9.250%, 01/04/26                             | 163,155      | 0.10            | USD 25,000  | Brink's Co, 4.625%, 15/10/27   | 26,063       | 0.02            |
| USD 100,000   | Bausch Health Americas Inc, 8.500%, 31/01/27                             | 108,690      | 0.07            |   |  |              |                 |
| USD 40,000  | BCPE Empire Holdings Inc, 7.625%, 01/05/27                               | 40,964       | 0.03            |   |  |              |                 |
| USD 25,000  | BCPE Ulysses Intermediate Inc, 7.750%, perpetual                         | 25,625       | 0.02            |   |  |              |                 |

## Schedule of Investments *(continued)* as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value   | Description  | Market Value | % of Net Assets | Nominal Value   | Description  | Market Value | % of Net Assets |
|---|--|--------------|-----------------|---|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |  |              |                 |
| Corporate Bonds - 97.49% <i>(continued)</i>   |  |              |                 | Corporate Bonds - 97.49% <i>(continued)</i>   |  |              |                 |
| United States <i>(continued)</i>  |  |              |                 | United States <i>(continued)</i>  |  |              |                 |
| USD 25,000  | Bristow Group Inc, 6.875%, 01/03/28  | 25,500       | 0.02            | USD 45,000  | Callon Petroleum Co, 8.000%, perpetual   | 45,506       | 0.03            |
| USD 100,000   | BroadStreet Partners Inc, 5.875%, perpetual  | 102,000      | 0.07            | USD 50,000  | Calpine Corp, 4.500%, 15/02/28   | 51,000       | 0.03            |
| USD 50,000  | Brookfield Property REIT Inc / BPR Cumulus LLC / BPR Nimbus LLC / GGSJ Sellco LL, 5.750%, 15/05/26 | 52,562       | 0.03            | USD 100,000   | Calpine Corp, 5.125%, 15/03/28   | 101,875      | 0.07            |
| USD 50,000  | Brundage-Bone Concrete Pumping Holdings Inc, 6.000%, 01/02/26                                      | 52,635       | 0.03            | USD 100,000   | Calpine Corp, 5.000%, 01/02/31   | 99,500       | 0.06            |
| USD 25,000  | Buckeye Partners LP, 4.150%, 01/07/23  | 25,844       | 0.02            | USD 50,000  | Calpine Corp, 3.750%, 01/03/31   | 47,617       | 0.03            |
| USD 25,000  | Buckeye Partners LP, 4.125%, 01/03/25  | 25,906       | 0.02            | USD 50,000  | Calumet Specialty Products Partners LP / Calumet Finance Corp, 11.000%, 15/04/25 | 54,375       | 0.03            |
| USD 25,000  | Buckeye Partners LP, 3.950%, 01/12/26  | 25,438       | 0.02            | USD 25,000  | Cargo Aircraft Management Inc, 4.750%, 01/02/28                                  | 25,496       | 0.02            |
| USD 25,000  | Buckeye Partners LP, 4.125%, 01/12/27  | 25,375       | 0.02            | USD 50,000  | Carlson Travel Inc, 6.750%, 15/12/25   | 45,969       | 0.03            |
| USD 25,000  | Buckeye Partners LP, 4.500%, 01/03/28  | 25,633       | 0.02            | USD 25,000  | Carpenter Technology Corp, 4.450%, 01/03/23                                      | 26,123       | 0.02            |
| USD 25,000  | Buckeye Partners LP, 5.850%, 15/11/43  | 24,813       | 0.01            | USD 25,000  | Carpenter Technology Corp, 6.375%, perpetual                                     | 27,453       | 0.02            |
| USD 25,000  | Buckeye Partners LP, 5.600%, 15/10/44  | 24,250       | 0.01            | USD 25,000  | Cars.Com Inc, 6.375%, perpetual  | 26,664       | 0.02            |
| USD 25,000  | Buckeye Partners LP, 6.375%, 22/01/78  | 22,750       | 0.01            | USD 50,000  | Carvana Co, 5.625%, 01/10/25   | 51,937       | 0.03            |
| USD 25,000  | Buckeye Partners LP, 4.350%, perpetual   | 26,156       | 0.02            | USD 25,000  | Carvana Co, 5.875%, 01/10/28   | 26,305       | 0.02            |
| USD 25,000  | Builders FirstSource Inc, 6.750%, 01/06/27   | 26,781       | 0.02            | USD 50,000  | Carvana Co, 5.500%, perpetual  | 51,687       | 0.03            |
| USD 25,000  | Builders FirstSource Inc, 5.000%, 01/03/30   | 26,286       | 0.02            | USD 25,000  | Catalent Pharma Solutions Inc, 5.000%, 15/07/27                                  | 26,124       | 0.02            |
| USD 25,000  | Burford Capital Global Finance LLC, 6.250%, perpetual  | 26,257       | 0.02            | USD 25,000  | Catalent Pharma Solutions Inc, 3.125%, 15/02/29                                  | 24,210       | 0.01            |
| USD 23,000  | BY Crown Parent LLC / BY Bond Finance Inc, 4.250%, 31/01/26  | 24,093       | 0.01            | EUR 100,000   | Catalent Pharma Solutions Inc, 2.375%, perpetual                                 | 118,827      | 0.08            |
| USD 25,000  | C&S Group Enterprises LLC, 5.000%, perpetual   | 24,781       | 0.01            | USD 150,000   | CCO Holdings LLC / CCO Holdings Capital Corp, 5.125%, 01/05/27                   | 157,335      | 0.10            |
| USD 25,000  | Cable One Inc, 4.000%, 15/11/30  | 25,094       | 0.02            | USD 200,000   | CCO Holdings LLC / CCO Holdings Capital Corp, 5.000%, 01/02/28                   | 209,848      | 0.14            |
| USD 25,000  | Cablevision Lightpath LLC, 3.875%, 15/09/27  | 24,781       | 0.01            | USD 150,000   | CCO Holdings LLC / CCO Holdings Capital Corp, 4.750%, 01/03/30                   | 158,437      | 0.10            |
| USD 25,000  | Cablevision Lightpath LLC, 5.625%, 15/09/28  | 25,500       | 0.02            | USD 175,000   | CCO Holdings LLC / CCO Holdings Capital Corp, 4.500%, 15/08/30                   | 181,475      | 0.11            |
| USD 175,000   | Caesars Entertainment Inc, 6.250%, 01/07/25  | 185,580      | 0.12            | USD 200,000   | CCO Holdings LLC / CCO Holdings Capital Corp, 4.250%, 01/02/31                   | 203,750      | 0.13            |
| USD 25,000  | Caesars Entertainment Inc, 8.125%, 01/07/27  | 27,805       | 0.02            | USD 110,000   | CCO Holdings LLC / CCO Holdings Capital Corp, 5.125%, perpetual                  | 115,379      | 0.07            |
| USD 100,000   | Caesars Entertainment Inc, 8.125%, perpetual   | 111,220      | 0.07            | USD 150,000   | CCO Holdings LLC / CCO Holdings Capital Corp, 5.375%, perpetual                  | 163,965      | 0.11            |
| USD 100,000   | Caesars Resort Collection LLC / CRC Finco Inc, 5.750%, 01/07/25                                    | 105,375      | 0.07            | USD 200,000   | CCO Holdings LLC / CCO Holdings Capital Corp, 4.500%, perpetual                  | 204,652      | 0.13            |
| USD 50,000  | California Resources Corp, 7.125%, perpetual   | 52,616       | 0.03            | USD 25,000  | CD&R Smokey Buyer Inc, 6.750%, 15/07/25  | 26,797       | 0.02            |
| USD 25,000  | Callon Petroleum Co, 6.250%, 15/04/23  | 25,029       | 0.02            | USD 100,000   | CDK Global Inc, 5.250%, perpetual  | 109,141      | 0.07            |
| USD 25,000  | Callon Petroleum Co, 6.125%, 01/10/24  | 24,645       | 0.01            | USD 25,000  | CDW LLC / CDW Finance Corp, 5.500%, 01/12/24                                     | 27,834       | 0.02            |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value  | Description  | Market Value | % of Net Assets | Nominal Value  | Description  | Market Value | % of Net Assets |
|--|--|--------------|-----------------|--|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 |
| Corporate Bonds - 97.49% (continued)   |  |              |                 | Corporate Bonds - 97.49% (continued)   |  |              |                 |
| United States (continued)  |  |              |                 | United States (continued)  |  |              |                 |
| USD 25,000   | CDW LLC / CDW Finance Corp, 4.125%, 01/05/25   | 26,125       | 0.02            | USD 100,000  | Cheniere Energy Inc, 4.625%, 15/10/28                    | 105,500      | 0.07            |
| USD 25,000   | CDW LLC / CDW Finance Corp, 4.250%, 01/04/28   | 26,250       | 0.02            | USD 75,000   | Cheniere Energy Partners LP, 4.500%, 01/10/29            | 80,625       | 0.05            |
| USD 50,000   | CDW LLC / CDW Finance Corp, 3.250%, 15/02/29   | 50,625       | 0.03            | USD 100,000  | Cheniere Energy Partners LP, 4.000%, 01/03/31            | 104,500      | 0.07            |
| USD 40,000   | CEC Entertainment LLC, 6.750%, perpetual   | 41,050       | 0.03            | USD 25,000   | Chesapeake Energy Corp, 5.500%, 01/02/26                 | 26,375       | 0.02            |
| USD 25,000   | Cedar Fair Lp, 5.250%, perpetual   | 25,750       | 0.02            | USD 25,000   | Chesapeake Energy Corp, 5.875%, 01/02/29                 | 27,061       | 0.02            |
| USD 50,000   | Cedar Fair LP / Canada's Wonderland Co / Magnum Management Corp / Millennium Op, 5.500%, 01/05/25  | 52,187       | 0.03            | USD 100,000  | Chobani LLC / Chobani Finance Corp Inc, 4.625%, 15/11/28 | 103,625      | 0.07            |
| USD 25,000   | Cedar Fair LP / Canada's Wonderland Co / Magnum Management Corp / Millennium Op, 5.375%, perpetual | 25,750       | 0.02            | USD 75,000   | CHS/Community Health Systems Inc, 6.625%, 15/02/25       | 79,312       | 0.05            |
| USD 50,000   | Cedar Fair LP / Canada's Wonderland Co / Magnum Management Corp / Millennium Op, 6.500%, perpetual | 53,875       | 0.03            | USD 125,000  | CHS/Community Health Systems Inc, 8.000%, 15/03/26       | 135,564      | 0.09            |
| USD 200,000  | Centene Corp, 5.375%, 01/06/26   | 208,877      | 0.14            | USD 100,000  | CHS/Community Health Systems Inc, 5.625%, 15/03/27       | 106,500      | 0.07            |
| USD 125,000  | Centene Corp, 4.250%, 15/12/27   | 131,719      | 0.08            | USD 50,000   | CHS/Community Health Systems Inc, 6.000%, 15/01/29       | 53,500       | 0.03            |
| USD 175,000  | Centene Corp, 4.625%, 15/12/29   | 192,460      | 0.12            | USD 100,000  | CHS/Community Health Systems Inc, 6.875%, 15/04/29       | 104,647      | 0.07            |
| USD 100,000  | Centene Corp, 3.375%, 15/02/30   | 104,500      | 0.07            | USD 75,000   | CHS/Community Health Systems Inc, 6.625%, perpetual      | 79,312       | 0.05            |
| USD 100,000  | Centene Corp, 3.000%, 15/10/30   | 102,728      | 0.07            | USD 50,000   | CHS/Community Health Systems Inc, 6.875%, perpetual      | 49,460       | 0.03            |
| USD 150,000  | Centene Corp, 2.500%, 01/03/31   | 147,937      | 0.09            | USD 75,000   | CHS/Community Health Systems Inc, 6.875%, perpetual      | 78,485       | 0.05            |
| USD 200,000  | Centennial Resource Production LLC, 6.875%, 01/04/27   | 204,522      | 0.13            | USD 75,000   | CHS/Community Health Systems Inc, 6.875%, perpetual      | 78,485       | 0.05            |
| USD 50,000   | Central Garden & Pet Co, 5.125%, 01/02/28  | 52,825       | 0.03            | USD 25,000   | Churchill Downs Inc, 5.500%, 01/04/27                    | 26,051       | 0.02            |
| USD 50,000   | Central Garden & Pet Co, 4.125%, 15/10/30  | 51,062       | 0.03            | USD 25,000   | Churchill Downs Inc, 4.750%, 15/01/28                    | 25,868       | 0.02            |
| USD 25,000   | Central Garden & Pet Co, 4.125%, perpetual   | 25,281       | 0.02            | USD 100,000  | Cincinnati Bell Inc, 8.000%, 15/10/25                    | 105,125      | 0.07            |
| USD 25,000   | Century Communities Inc, 6.750%, 01/06/27  | 26,531       | 0.02            | USD 100,000  | Cinemark Usa Inc, 5.250%, 15/07/28                       | 102,500      | 0.07            |
| USD 50,000   | CF Industries Inc, 3.450%, 01/06/23  | 52,187       | 0.03            | USD 25,000   | Cinemark USA Inc, 5.875%, 15/03/26                       | 26,275       | 0.02            |
| USD 50,000   | CF Industries Inc, 5.150%, 15/03/34  | 60,496       | 0.04            | USD 100,000  | CIT Group Inc, 5.250%, 07/03/25                          | 112,500      | 0.07            |
| USD 30,000   | CF Industries Inc, 5.375%, 15/03/44  | 37,176       | 0.02            | USD 100,000  | CIT Group Inc, 6.125%, 09/03/28                          | 122,020      | 0.08            |
| USD 100,000  | Change Healthcare Holdings LLC / Change Healthcare Finance Inc, 5.750%, 01/03/25                   | 101,625      | 0.06            | USD 50,000   | CIT Group Inc, 3.929%, perpetual                         | 52,687       | 0.03            |
| USD 25,000   | Charles River Laboratories International Inc, 4.250%, 01/05/28                                     | 25,844       | 0.02            | USD 50,000   | Clarivate Science Holdings Corp, 3.875%, 30/06/28        | 50,253       | 0.03            |
| USD 25,000   | Charles River Laboratories International Inc, 3.750%, 15/03/29                                     | 25,344       | 0.02            | USD 100,000  | Clarivate Science Holdings Corp, 4.875%, 30/06/29        | 102,625      | 0.07            |
| USD 25,000   | Charles River Laboratories International Inc, 4.000%, 15/03/31                                     | 26,008       | 0.02            | USD 25,000   | Clean Harbors Inc, 4.875%, 15/07/27                      | 26,188       | 0.02            |
| USD 25,000   | Chemours Co, 5.375%, 15/05/27  | 27,114       | 0.02            | USD 25,000   | Clean Harbors Inc, 5.125%, 15/07/29                      | 27,188       | 0.02            |
| USD 50,000   | Chemours Co, 5.750%, 15/11/28  | 53,500       | 0.03            | USD 100,000  | Clear Channel Outdoor Holdings Inc, 7.750%, 15/04/28     | 104,752      | 0.07            |
|  |  |              |                 | USD 100,000  | Clear Channel Outdoor Holdings Inc, 7.500%, perpetual    | 103,534      | 0.07            |
|  |  |              |                 | USD 25,000   | Clearwater Paper Corp, 4.750%, 15/08/28                  | 24,906       | 0.02            |
|  |  |              |                 | USD 50,000   | Clearway Energy Operating LLC, 4.750%, 15/03/28          | 52,437       | 0.03            |



## Schedule of Investments (continued) as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value  | Description  | Market Value | % of Net Assets | Nominal Value  | Description  | Market Value | % of Net Assets |
|--|--|--------------|-----------------|--|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 |
| Corporate Bonds - 97.49% (continued)   |  |              |                 | Corporate Bonds - 97.49% (continued)   |  |              |                 |
| United States (continued)  |  |              |                 | United States (continued)  |  |              |                 |
| USD 50,000   | Clearway Energy Operating LLC, 3.750%, 15/02/31      | 49,750       | 0.03            | USD 75,000   | Continental Resources Inc, 5.750%, 15/01/31  | 89,835       | 0.06            |
| USD 50,000   | Clearway Energy Operating LLC, 5.000%, perpetual     | 51,375       | 0.03            | USD 40,000   | Cooper-Standard Automotive Inc, 5.625%, 15/11/26                                     | 37,628       | 0.02            |
| USD 50,000   | Cleveland-Cliffs Inc, 6.750%, 15/03/26               | 53,937       | 0.03            | USD 25,000   | CoreCivic Inc, 8.250%, perpetual   | 25,943       | 0.02            |
| USD 25,000   | Cleveland-Cliffs Inc, 5.875%, 01/06/27               | 26,281       | 0.02            | USD 25,000   | Cornerstone Building Brands Inc, 6.125%, perpetual                                   | 26,813       | 0.02            |
| USD 25,000   | Cleveland-Cliffs Inc, 4.625%, 01/03/29               | 26,307       | 0.02            | USD 25,000   | Cornerstone Chemical Co, 6.750%, perpetual   | 23,500       | 0.01            |
| USD 25,000   | Cleveland-Cliffs Inc, 4.875%, perpetual              | 26,250       | 0.02            | EUR 100,000  | Coty Inc, 3.875%, 15/04/26   | 119,034      | 0.08            |
| USD 25,000   | Cleveland-Cliffs Inc, 6.250%, perpetual              | 26,375       | 0.02            | USD 50,000   | Coty Inc, 5.000%, 15/04/26   | 50,699       | 0.03            |
| USD 25,000   | CNX Resources Corp, 7.250%, 14/03/27                 | 26,789       | 0.02            | USD 25,000   | Covanta Holdings Corp, 6.000%, 01/01/27  | 26,000       | 0.02            |
| USD 25,000   | CNX Resources Corp, 6.000%, 15/01/29                 | 27,031       | 0.02            | USD 25,000   | Covanta Holdings Corp, 5.000%, 01/09/30  | 26,250       | 0.02            |
| USD 100,000  | Coeur Mining Inc, 5.125%, 15/02/29                   | 99,000       | 0.06            | USD 50,000   | CP Atlas Buyer Inc, 7.000%, 01/12/28   | 51,812       | 0.03            |
| USD 25,000   | Colfax Corp, 6.375%, 15/02/26                        | 26,400       | 0.02            | USD 25,000   | CPI CG Inc, 8.625%, 15/03/26   | 26,563       | 0.02            |
| USD 30,000   | Colgate Energy Partners III LLC, 5.875%, 01/07/29    | 31,087       | 0.02            | USD 25,000   | Credit Acceptance Corp, 6.625%, 15/03/26   | 26,313       | 0.02            |
| USD 25,000   | Colgate Energy Partners III LLC, 7.750%, perpetual   | 27,406       | 0.02            | USD 50,000   | Crestwood Midstream Partners LP / Crestwood Midstream Finance Corp, 5.750%, 01/04/25 | 51,410       | 0.03            |
| USD 25,000   | Commercial Metals Co, 4.875%, 15/05/23               | 26,358       | 0.02            | USD 25,000   | Crestwood Midstream Partners LP / Crestwood Midstream Finance Corp, 5.625%, 01/05/27 | 25,656       | 0.02            |
| USD 25,000   | Commercial Metals Co, 5.375%, 15/07/27               | 26,438       | 0.02            | USD 25,000   | Crestwood Midstream Partners LP / Crestwood Midstream Finance Corp, 6.000%, 01/02/29 | 26,188       | 0.02            |
| USD 25,000   | Commercial Metals Co, 3.875%, perpetual              | 25,156       | 0.02            | USD 50,000   | Crowdstrike Holdings Inc, 3.000%, 15/02/29   | 50,047       | 0.03            |
| USD 100,000  | CommScope Finance LLC, 8.250%, perpetual             | 106,880      | 0.07            | USD 50,000   | Crown Americas LLC / Crown Americas Capital Corp IV, 4.500%, 15/01/23                | 52,250       | 0.03            |
| USD 75,000   | CommScope Inc, 6.000%, 01/03/26                      | 79,177       | 0.05            | USD 25,000   | Crown Americas LLC / Crown Americas Capital Corp V, 4.250%, 30/09/26                 | 26,813       | 0.02            |
| USD 100,000  | CommScope Inc, 8.250%, 01/03/27                      | 106,880      | 0.07            | USD 25,000   | Crown Cork & Seal Co Inc, 7.375%, 15/12/26   | 30,625       | 0.02            |
| USD 25,000   | CommScope Inc, 7.125%, 01/07/28                      | 27,094       | 0.02            | USD 75,000   | CrownRock LP / CrownRock Finance Inc, 5.000%, 01/05/29                               | 78,769       | 0.05            |
| USD 50,000   | CommScope Technologies LLC, 5.000%, 15/03/27         | 51,187       | 0.03            | USD 100,000  | CSC Holdings LLC, 5.875%, 15/09/22   | 104,920      | 0.07            |
| USD 25,000   | Compass Minerals International Inc, 6.750%, 01/12/27 | 26,875       | 0.02            | USD 150,000  | CSC Holdings LLC, 5.250%, 01/06/24   | 162,742      | 0.10            |
| USD 50,000   | Comstock Resources Inc, 6.750%, 01/03/29             | 53,261       | 0.03            | USD 100,000  | CSC Holdings LLC, 5.500%, 15/04/27   | 105,005      | 0.07            |
| USD 100,000  | Comstock Resources Inc, 5.875%, 15/01/30             | 102,000      | 0.07            | USD 200,000  | CSC Holdings LLC, 7.500%, 01/04/28   | 219,500      | 0.14            |
| USD 25,000   | Consolidated Communications Inc, 5.000%, 01/10/28    | 25,344       | 0.02            | USD 200,000  | CSC Holdings LLC, 5.750%, 15/01/30   | 207,750      | 0.13            |
| USD 25,000   | Consolidated Communications Inc, 6.500%, 01/10/28    | 26,894       | 0.02            | USD 100,000  | CSC Holdings LLC, 4.125%, 01/12/30   | 99,375       | 0.06            |
| USD 25,000   | Continental Resources Inc, 4.500%, 15/04/23          | 26,125       | 0.02            | USD 25,000   | Ctr Partnership/Caretrst, 3.875%, perpetual  | 25,528       | 0.02            |
| USD 50,000   | Continental Resources Inc, 3.800%, 01/06/24          | 52,875       | 0.03            | USD 25,000   | Cumulus Media New Holdings Inc, 6.750%, 01/07/26                                     | 26,156       | 0.02            |
| USD 75,000   | Continental Resources Inc, 4.375%, 15/01/28          | 82,751       | 0.05            |  |  |              |                 |

## Schedule of Investments *(continued)* as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value   | Description  | Market Value | % of Net Assets | Nominal Value   | Description                                     | Market Value | % of Net Assets |
|---|--|--------------|-----------------|---|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |   |              |                 |
| Corporate Bonds - 97.49% <i>(continued)</i>   |  |              |                 | Corporate Bonds - 97.49% <i>(continued)</i>   |   |              |                 |
| United States <i>(continued)</i>  |  |              |                 | United States <i>(continued)</i>  |   |              |                 |
| USD 25,000  | Cushman & Wakefield US Borrower LLC, 6.750%, 15/05/28                  | 26,962       | 0.02            | USD 250,000   | DISH DBS Corp, 5.875%, 15/07/22                 | 263,855      | 0.17            |
| USD 25,000  | CVR Energy Inc, 5.250%, 15/02/25                                       | 25,013       | 0.02            | USD 75,000  | DISH DBS Corp, 5.000%, 15/03/23                 | 78,497       | 0.05            |
| USD 25,000  | CVR Energy Inc, 5.750%, 15/02/28                                       | 25,193       | 0.02            | USD 200,000   | DISH DBS Corp, 7.750%, 01/07/26                 | 226,500      | 0.15            |
| USD 15,000  | CVR Partners LP / CVR Nitrogen Finance Corp, 9.250%, 15/06/23          | 15,039       | 0.01            | USD 50,000  | DISH DBS Corp, 7.375%, 01/07/28                 | 53,806       | 0.03            |
| USD 30,000  | CVR Partners LP / CVR Nitrogen Finance Corp, 6.125%, 15/06/28          | 30,750       | 0.02            | USD 50,000  | Diversified Healthcare Trust, 9.750%, 15/06/25  | 55,375       | 0.03            |
| USD 25,000  | Dana Inc, 5.375%, 15/11/27   | 26,625       | 0.02            | USD 25,000  | Diversified Healthcare Trust, 4.375%, 01/03/31  | 23,938       | 0.01            |
| USD 175,000   | Dana Inc, 5.625%, 15/06/28   | 189,385      | 0.12            | USD 50,000  | Diversified Healthcare Trust, 4.750%, perpetual | 51,250       | 0.03            |
| USD 25,000  | Danaos Corp, 8.500%, perpetual   | 27,414       | 0.02            | USD 25,000  | Diversified Healthcare Trust, 4.750%, perpetual | 24,625       | 0.01            |
| USD 25,000  | Darling Ingredients Inc, 5.250%, 15/04/27                              | 26,250       | 0.02            | USD 50,000  | DPL Inc, 4.350%, 15/04/29                       | 54,233       | 0.03            |
| USD 40,000  | Dave & Buster's Inc, 7.625%, 01/11/25                                  | 43,050       | 0.03            | USD 100,000   | Dresdner Funding Trust I, 8.151%, 30/06/31      | 143,000      | 0.09            |
| USD 150,000   | DaVita Inc, 4.625%, 01/06/30   | 153,969      | 0.10            | USD 75,000  | DT Midstream Inc, 4.125%, 15/06/29              | 76,150       | 0.05            |
| USD 100,000   | DaVita Inc, 4.625%, perpetual  | 102,646      | 0.07            | USD 25,000  | DT Midstream Inc, 4.375%, 15/06/31              | 25,469       | 0.02            |
| USD 25,000  | DCP Midstream Operating LP, 3.875%, 15/03/23                           | 25,938       | 0.02            | USD 25,000  | Dun & Bradstreet Corp, 6.875%, 15/08/26         | 26,500       | 0.02            |
| USD 50,000  | DCP Midstream Operating LP, 5.375%, 15/07/25                           | 55,685       | 0.04            | USD 25,000  | Dun & Bradstreet Corp, 10.250%, 15/02/27        | 27,606       | 0.02            |
| USD 25,000  | DCP Midstream Operating LP, 5.625%, 15/07/27                           | 28,437       | 0.02            | USD 25,000  | Dycom Industries Inc, 4.500%, 15/04/29          | 25,217       | 0.02            |
| USD 25,000  | DCP Midstream Operating LP, 5.125%, 15/05/29                           | 27,625       | 0.02            | USD 200,000   | Ecobank Transnational Inc, 9.500%, perpetual    | 214,690      | 0.14            |
| USD 100,000   | DCP Midstream Operating LP, 6.450%, 03/11/36                           | 117,000      | 0.07            | USD 25,000  | Edgewell Personal Care Co, 5.500%, 01/06/28     | 26,500       | 0.02            |
| USD 50,000  | DCP Midstream Operating LP, 6.750%, 15/09/37                           | 60,125       | 0.04            | USD 25,000  | Edgewell Personal Care Co, 4.125%, perpetual    | 25,250       | 0.02            |
| USD 25,000  | DCP Midstream Operating LP, 8.125%, perpetual                          | 33,187       | 0.02            | USD 25,000  | Elanco Animal Health Inc, 5.272%, 28/08/23      | 26,890       | 0.02            |
| USD 25,000  | DCP Midstream Operating LP, 5.850%, perpetual                          | 23,125       | 0.01            | USD 25,000  | Elanco Animal Health Inc, 5.650%, 28/08/28      | 29,257       | 0.02            |
| USD 25,000  | Dealer Tire LLC / DT Issuer LLC, 8.000%, 01/02/28                      | 26,962       | 0.02            | USD 75,000  | Embarq Corp, 7.995%, 01/06/36                   | 85,024       | 0.05            |
| USD 25,000  | Del Monte Foods Inc, 11.875%, 15/05/25                                 | 28,500       | 0.02            | USD 50,000  | EMC Corp, 3.375%, 01/06/23                      | 51,935       | 0.03            |
| USD 125,000   | Dell Inc, 7.100%, 15/04/28   | 160,670      | 0.10            | USD 25,000  | Emergent BioSolutions Inc, 3.875%, 15/08/28     | 24,488       | 0.01            |
| USD 25,000  | Dell Inc, 6.500%, 15/04/38   | 32,000       | 0.02            | USD 25,000  | Enact Holdings Inc, 6.500%, 15/08/25            | 27,555       | 0.02            |
| USD 25,000  | Delta Air Lines Inc, 3.800%, 19/04/23                                  | 25,945       | 0.02            | USD 50,000  | Encompass Health Corp, 4.500%, 01/02/28         | 51,873       | 0.03            |
| USD 50,000  | Delta Air Lines Inc, 2.900%, 28/10/24                                  | 50,875       | 0.03            | USD 50,000  | Encompass Health Corp, 4.750%, 01/02/30         | 53,125       | 0.03            |
| USD 50,000  | Delta Air Lines Inc, 7.375%, 15/01/26                                  | 58,688       | 0.04            | USD 25,000  | Encompass Health Corp, 4.625%, 01/04/31         | 26,786       | 0.02            |
| USD 100,000   | Delta Air Lines Inc, 3.750%, 28/10/29                                  | 99,935       | 0.06            | EUR 100,000   | Encore Capital Group Inc, 4.875%, 15/10/25      | 125,261      | 0.08            |
| USD 25,000  | Deluxe Corp, 8.000%, 01/06/29  | 27,125       | 0.02            | GBP 100,000   | Encore Capital Group Inc, 4.250%, perpetual     | 138,145      | 0.09            |
| USD 100,000   | Devon Energy Corp, 5.875%, perpetual                                   | 111,344      | 0.07            |   |   |              |                 |
| USD 200,000   | Diamond Sports Group LLC / Diamond Sports Finance Co, 5.375%, 15/08/26 | 129,740      | 0.08            |   |   |              |                 |
| USD 100,000   | Diebold Nixdorf Inc, 8.500%, 15/04/24                                  | 102,375      | 0.07            |   |   |              |                 |

## Schedule of Investments *(continued)* as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value   | Description  | Market Value | % of Net Assets | Nominal Value   | Description  | Market Value | % of Net Assets |
|---|--|--------------|-----------------|---|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |  |              |                 |
| Corporate Bonds - 97.49% <i>(continued)</i>   |  |              |                 | Corporate Bonds - 97.49% <i>(continued)</i>   |  |              |                 |
| United States <i>(continued)</i>  |  |              |                 | United States <i>(continued)</i>  |  |              |                 |
| USD 25,000  | Endeavor Energy Resources LP / EER Finance Inc, 6.625%, 15/07/25 | 26,750       | 0.02            | USD 100,000   | EQT Corp, 3.125%, 15/05/26   | 102,221      | 0.07            |
| USD 50,000  | Endeavor Energy Resources LP / EER Finance Inc, 5.750%, 30/01/28 | 53,233       | 0.03            | USD 50,000  | EQT Corp, 3.900%, 01/10/27   | 53,562       | 0.03            |
| USD 40,000  | Endure Digital Inc, 6.000%, perpetual                            | 39,600       | 0.02            | USD 50,000  | EQT Corp, 5.000%, 15/01/29   | 55,748       | 0.04            |
| USD 25,000  | Energizer Holdings Inc, 4.750%, 15/06/28                         | 25,619       | 0.02            | USD 25,000  | EQT Corp, 8.500%, 01/02/30   | 32,573       | 0.02            |
| USD 50,000  | Energizer Holdings Inc, 4.375%, 31/03/29                         | 50,051       | 0.03            | USD 25,000  | Exterran Energy Solutions LP / EES Finance Corp, 8.125%, perpetual     | 22,125       | 0.01            |
| USD 25,000  | Energy Ventures Gom LLC / EnVen Finance Corp, 11.750%, perpetual | 26,072       | 0.02            | USD 25,000  | Fair Isaac Corp, 5.250%, 15/05/26                                      | 28,125       | 0.02            |
| USD 25,000  | EnerSys, 4.375%, 15/12/27  | 26,017       | 0.02            | USD 25,000  | Fair Isaac Corp, 4.000%, 15/06/28                                      | 25,842       | 0.02            |
| USD 25,000  | EnLink Midstream LLC, 5.625%, 15/01/28                           | 26,410       | 0.02            | USD 25,000  | Ferrelgas LP / Ferrelgas Finance Corp, 5.375%, 01/04/26                | 24,781       | 0.01            |
| USD 25,000  | EnLink Midstream LLC, 5.375%, 01/06/29                           | 26,091       | 0.02            | USD 50,000  | Ferrelgas LP / Ferrelgas Finance Corp, 5.875%, perpetual               | 49,375       | 0.03            |
| USD 25,000  | EnLink Midstream Partners LP, 4.400%, 01/04/24                   | 26,250       | 0.02            | USD 25,000  | Finance Of America Fundi, 7.875%, perpetual                            | 24,938       | 0.02            |
| USD 25,000  | EnLink Midstream Partners LP, 4.150%, 01/06/25                   | 26,184       | 0.02            | USD 25,000  | FirstCash Inc, 4.625%, 01/09/28  | 26,134       | 0.02            |
| USD 25,000  | EnLink Midstream Partners LP, 4.850%, 15/07/26                   | 25,875       | 0.02            | USD 25,000  | FirstEnergy Corp, 3.350%, 15/07/22                                     | 25,413       | 0.02            |
| USD 25,000  | EnLink Midstream Partners LP, 5.600%, 01/04/44                   | 22,625       | 0.01            | USD 150,000   | FirstEnergy Corp, 4.750%, 15/03/23                                     | 158,333      | 0.10            |
| USD 75,000  | EnLink Midstream Partners LP, 5.050%, 01/04/45                   | 64,500       | 0.04            | USD 75,000  | FirstEnergy Corp, 4.400%, 15/07/27                                     | 81,562       | 0.05            |
| USD 75,000  | EnLink Midstream Partners LP, 5.450%, 01/06/47                   | 66,562       | 0.04            | USD 25,000  | FirstEnergy Corp, 2.650%, 01/03/30                                     | 24,938       | 0.02            |
| USD 25,000  | EnPro Industries Inc, 5.750%, 15/10/26                           | 26,365       | 0.02            | USD 25,000  | FirstEnergy Corp, 2.250%, 01/09/30                                     | 24,000       | 0.01            |
| USD 25,000  | Entegris Inc, 4.375%, 15/04/28                                   | 26,094       | 0.02            | USD 125,000   | FirstEnergy Corp, 7.375%, 15/11/31                                     | 170,989      | 0.11            |
| USD 25,000  | Entegris Inc, 3.625%, 01/05/29                                   | 25,313       | 0.02            | USD 50,000  | FirstEnergy Corp, 3.400%, 01/03/50                                     | 48,500       | 0.03            |
| USD 50,000  | Envision Healthcare Corp, 8.750%, 15/10/26                       | 35,000       | 0.02            | USD 100,000   | FirstEnergy Corp, 2.050%, perpetual                                    | 100,750      | 0.06            |
| USD 25,000  | EPR Properties, 5.250%, 15/07/23                                 | 26,405       | 0.02            | USD 25,000  | FirstEnergy Corp, 1.600%, perpetual                                    | 24,438       | 0.01            |
| USD 25,000  | EPR Properties, 4.500%, 01/04/25                                 | 26,762       | 0.02            | USD 25,000  | FirstEnergy Transmission LLC, 4.350%, 15/01/25                         | 27,436       | 0.02            |
| USD 50,000  | EPR Properties, 4.750%, 15/12/26                                 | 54,266       | 0.03            | USD 25,000  | FirstEnergy Transmission LLC, 2.866%, perpetual                        | 25,901       | 0.02            |
| USD 25,000  | EPR Properties, 4.500%, 01/06/27                                 | 26,688       | 0.02            | USD 50,000  | Five Point Operating Co LP / Five Point Capital Corp, 7.875%, 15/11/25 | 52,810       | 0.03            |
| USD 25,000  | EPR Properties, 4.950%, 15/04/28                                 | 27,026       | 0.02            | USD 150,000   | Ford Motor Co, 8.500%, 21/04/23  | 167,392      | 0.11            |
| USD 100,000   | EQM Midstream Partners LP, 4.125%, 01/12/26                      | 102,375      | 0.07            | USD 150,000   | Ford Motor Co, 9.000%, 22/04/25  | 184,930      | 0.12            |
| USD 50,000  | EQM Midstream Partners LP, 6.500%, 01/07/27                      | 55,750       | 0.04            | USD 75,000  | Ford Motor Co, 4.346%, 08/12/26  | 80,344       | 0.05            |
| USD 50,000  | EQM Midstream Partners LP, 5.500%, 15/07/28                      | 54,029       | 0.03            | USD 50,000  | Ford Motor Co, 6.625%, 01/10/28  | 59,625       | 0.04            |
| USD 50,000  | EQM Midstream Partners LP, 4.500%, 15/01/29                      | 50,869       | 0.03            | USD 100,000   | Ford Motor Co, 7.450%, 16/07/31  | 131,500      | 0.08            |
| USD 50,000  | EQM Midstream Partners LP, 4.750%, 15/01/31                      | 51,522       | 0.03            | USD 50,000  | Ford Motor Co, 7.400%, perpetual                                       | 65,657       | 0.04            |
| USD 100,000   | EQM Midstream Partners LP, 4.000%, perpetual                     | 102,705      | 0.07            | USD 200,000   | Ford Motor Credit Co LLC, 4.140%, 15/02/23                             | 207,250      | 0.13            |
| USD 25,000  | EQT Corp, 3.000%, 01/10/22                                       | 25,531       | 0.02            | USD 200,000   | Ford Motor Credit Co LLC, 3.370%, 17/11/23                             | 207,336      | 0.13            |
| USD 50,000  | EQT Corp, 7.625%, 01/02/25                                       | 58,324       | 0.04            | EUR 100,000   | Ford Motor Credit Co LLC, 3.021%, 06/03/24                             | 124,285      | 0.08            |
|   |  |              |                 | USD 400,000   | Ford Motor Credit Co LLC, 5.584%, 18/03/24                             | 438,080      | 0.28            |

## Schedule of Investments *(continued)* as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value   | Description  | Market Value | % of Net Assets | Nominal Value   | Description  | Market Value | % of Net Assets |
|---|--|--------------|-----------------|---|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |  |              |                 |
| Corporate Bonds - 97.49% <i>(continued)</i>   |  |              |                 | Corporate Bonds - 97.49% <i>(continued)</i>   |  |              |                 |
| United States <i>(continued)</i>  |  |              |                 | United States <i>(continued)</i>  |  |              |                 |
| EUR 100,000   | Ford Motor Credit Co LLC, 1.355%, 07/02/25                                 | 118,439      | 0.08            | USD 50,000  | Genesis Energy LP / Genesis Energy Finance Corp, 6.500%, 01/10/25                  | 50,437       | 0.03            |
| USD 200,000   | Ford Motor Credit Co LLC, 3.375%, 13/11/25                                 | 207,250      | 0.13            | USD 50,000  | Genesis Energy LP / Genesis Energy Finance Corp, 8.000%, 15/01/27                  | 52,531       | 0.03            |
| USD 200,000   | Ford Motor Credit Co LLC, 4.389%, 08/01/26                                 | 216,000      | 0.14            | USD 25,000  | Genesis Energy LP / Genesis Energy Finance Corp, 7.750%, 01/02/28                  | 25,750       | 0.02            |
| EUR 100,000   | Ford Motor Credit Co LLC, 2.386%, 17/02/26                                 | 122,987      | 0.08            | USD 25,000  | Genworth Holdings Inc, 4.800%, 15/02/24  | 25,000       | 0.02            |
| USD 100,000   | Ford Motor Credit Co LLC, 2.900%, 16/02/28                                 | 99,526       | 0.06            | USD 25,000  | Genworth Holdings Inc, 6.500%, 15/06/34  | 25,419       | 0.02            |
| USD 200,000   | Ford Motor Credit Co LLC, 4.000%, 13/11/30                                 | 209,500      | 0.13            | USD 70,000  | Genworth Holdings Inc, 4.900%, perpetual   | 70,175       | 0.04            |
| USD 200,000   | Ford Motor Credit Co LLC, 3.550%, perpetual                                | 205,250      | 0.13            | USD 25,000  | GEO Group Inc, 6.000%, 15/04/26  | 20,250       | 0.01            |
| USD 25,000  | Forestar Group Inc, 3.850%, 15/05/26                                       | 25,226       | 0.02            | USD 25,000  | G-III Apparel Group Ltd, 7.875%, 15/08/25  | 27,064       | 0.02            |
| USD 25,000  | Forestar Group Inc, 5.000%, 01/03/28                                       | 25,875       | 0.02            | USD 25,000  | Global Infrastructure Solutions Inc, 5.625%, perpetual                             | 25,945       | 0.02            |
| USD 25,000  | Forterra Finance LLC / FRTA Finance Corp, 6.500%, 15/07/25                 | 26,938       | 0.02            | USD 25,000  | Global Net Lease Inc / Global Net Lease Operating Partnership LP, 3.750%, 15/12/27 | 24,757       | 0.01            |
| USD 25,000  | Fortress Transportation and Infrastructure Investors LLC, 9.750%, 01/08/27 | 28,906       | 0.02            | USD 25,000  | Global Partners LP / GLP Finance Corp, 7.000%, 01/08/27                            | 26,500       | 0.02            |
| USD 25,000  | Fortress Transportation and Infrastructure Investors LLC, 5.500%, 01/05/28 | 26,031       | 0.02            | USD 25,000  | Global Partners LP / GLP Finance Corp, 6.875%, 15/01/29                            | 26,813       | 0.02            |
| USD 25,000  | Foundation Building Materials Inc, 6.000%, 01/03/29                        | 24,688       | 0.01            | USD 25,000  | Go Daddy Operating Co LLC / GD Finance Co Inc, 5.250%, perpetual                   | 26,250       | 0.02            |
| USD 100,000   | Freedom Mortgage Corp, 8.250%, 15/04/25                                    | 104,375      | 0.07            | USD 5,000   | Go Daddy Operating Co LLC / GD Finance Co Inc, 3.500%, perpetual                   | 4,968        | 0.00            |
| USD 65,000  | Freedom Mortgage Corp, 6.625%, 15/01/27                                    | 65,406       | 0.04            | USD 25,000  | Golden Entertainment Inc, 7.625%, 15/04/26   | 26,563       | 0.02            |
| USD 50,000  | Frontier Communications Holdings LLC, 5.875%, 15/10/27                     | 53,562       | 0.03            | USD 50,000  | Goldman Sachs Capital I, 6.345%, perpetual   | 70,076       | 0.04            |
| USD 75,000  | Frontier Communications Holdings LLC, 5.000%, 01/05/28                     | 77,537       | 0.05            | USD 25,000  | Goodyear Tire & Rubber Co, 4.875%, 15/03/27  | 26,492       | 0.02            |
| USD 150,000   | Frontier Communications Holdings LLC, 6.750%, 01/05/29                     | 159,490      | 0.10            | USD 25,000  | Goodyear Tire & Rubber Co, 5.250%, 30/04/31  | 26,094       | 0.02            |
| USD 25,000  | FS Energy and Power Fund, 7.500%, perpetual                                | 25,813       | 0.02            | USD 200,000   | Goodyear Tire & Rubber Co, 9.500%, perpetual                                       | 223,806      | 0.14            |
| USD 25,000  | Full House Resorts Inc, 8.250%, perpetual                                  | 27,250       | 0.02            | USD 25,000  | GPD Cos Inc, 10.125%, 01/04/26   | 27,250       | 0.02            |
| USD 25,000  | FXI Holdings Inc, 12.250%, 15/11/26  | 28,781       | 0.02            | USD 25,000  | GrafTech Finance Inc, 4.625%, 15/12/28   | 25,656       | 0.02            |
| USD 25,000  | Gap Inc, 8.375%, 15/05/23  | 28,167       | 0.02            | USD 50,000  | Graham Packaging Co Inc, 7.125%, 15/08/28  | 53,875       | 0.03            |
| USD 25,000  | Gap Inc, 8.625%, 15/05/25  | 27,425       | 0.02            | USD 25,000  | Granite US Holdings Corp, 11.000%, 01/10/27  | 27,875       | 0.02            |
| USD 50,000  | Gap Inc, 8.875%, 15/05/27  | 57,860       | 0.04            | USD 25,000  | Graphic Packaging International LLC, 3.500%, 01/03/29                              | 24,768       | 0.01            |
| USD 50,000  | Gartner Inc, 4.500%, 01/07/28  | 52,806       | 0.03            | USD 25,000  | Graphic Packaging International LLC, 4.875%, perpetual                             | 26,130       | 0.02            |
| USD 50,000  | Gartner Inc, 3.750%, 01/10/30  | 51,155       | 0.03            | USD 25,000  | Graphic Packaging International LLC, 4.125%, perpetual                             | 26,813       | 0.02            |
| USD 25,000  | Gates Global LLC / Gates Corp, 6.250%, 15/01/26                            | 26,188       | 0.02            | USD 125,000   | Graphic Packaging International LLC, 4.750%, perpetual                             | 135,047      | 0.09            |
| USD 25,000  | GCI LLC, 4.750%, 15/10/28  | 25,588       | 0.02            | USD 25,000  | Gray Television Inc, 7.000%, 15/05/27  | 27,031       | 0.02            |
| USD 50,000  | Genesis Energy LP / Genesis Energy Finance Corp, 5.625%, 15/06/24          | 50,125       | 0.03            |   |  |              |                 |

## Schedule of Investments *(continued)* as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value   | Description  | Market Value | % of Net Assets | Nominal Value   | Description  | Market Value | % of Net Assets |
|---|--|--------------|-----------------|---|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |  |              |                 |
| Corporate Bonds - 97.49% <i>(continued)</i>   |  |              |                 | Corporate Bonds - 97.49% <i>(continued)</i>   |  |              |                 |
| United States <i>(continued)</i>  |  |              |                 | United States <i>(continued)</i>  |  |              |                 |
| USD 50,000  | Gray Television Inc, 4.750%, 15/10/30  | 49,826       | 0.03            | USD 25,000  | Hilcorp Energy I LP / Hilcorp Finance Co, 6.250%, 01/11/28   | 26,563       | 0.02            |
| USD 25,000  | Greif Inc, 6.500%, 01/03/27  | 26,368       | 0.02            | USD 25,000  | Hilcorp Energy I LP / Hilcorp Finance Co, 5.750%, 01/02/29   | 26,055       | 0.02            |
| USD 50,000  | Greystar Real Estate Partners LLC, 5.750%, 01/12/25                                    | 51,400       | 0.03            | USD 25,000  | Hillenbrand Inc, 5.750%, 15/06/25  | 26,835       | 0.02            |
| USD 75,000  | Griffon Corp, 5.750%, 01/03/28   | 79,687       | 0.05            | USD 25,000  | Hillenbrand Inc, 5.000%, 15/09/26  | 27,812       | 0.02            |
| USD 25,000  | Group 1 Automotive Inc, 4.000%, 15/08/28   | 25,406       | 0.02            | USD 25,000  | Hillenbrand Inc, 3.750%, 01/03/31  | 24,789       | 0.01            |
| USD 25,000  | GrubHub Holdings Inc, 5.500%, 01/07/27   | 26,281       | 0.02            | USD 25,000  | Hill-Rom Holdings Inc, 4.375%, 15/09/27  | 25,875       | 0.02            |
| USD 100,000   | GTCR AP Finance Inc, 8.000%, 15/05/27  | 106,500      | 0.07            | USD 25,000  | Hilton Domestic Operating Co Inc, 5.375%, 01/05/25   | 26,313       | 0.02            |
| USD 25,000  | Guitar Center Inc, 8.500%, 15/01/26  | 26,750       | 0.02            | USD 25,000  | Hilton Domestic Operating Co Inc, 5.750%, 01/05/28   | 27,052       | 0.02            |
| USD 25,000  | GYP Holdings III Corp, 4.625%, 01/05/29  | 25,094       | 0.02            | USD 50,000  | Hilton Domestic Operating Co Inc, 3.750%, 01/05/29   | 50,385       | 0.03            |
| USD 50,000  | H&E Equipment Services Inc, 3.875%, 15/12/28   | 49,200       | 0.03            | USD 100,000   | Hilton Domestic Operating Co Inc, 4.875%, 15/01/30   | 106,750      | 0.07            |
| USD 25,000  | Hanesbrands Inc, 5.375%, 15/05/25  | 26,469       | 0.02            | USD 50,000  | Hilton Domestic Operating Co Inc, 4.000%, 01/05/31   | 50,443       | 0.03            |
| USD 50,000  | Hanesbrands Inc, 4.875%, 15/05/26  | 54,000       | 0.03            | USD 75,000  | Hilton Domestic Operating Co Inc, 3.625%, 15/02/32   | 74,062       | 0.05            |
| USD 50,000  | Hanesbrands Inc, 4.625%, perpetual   | 53,000       | 0.03            | USD 100,000   | Hilton Grand Vacations Borrower Escrow LLC / Hilton Grand Vacations Borrower Esc, 5.000%, 01/06/29 | 102,250      | 0.07            |
| USD 25,000  | Harsco Corp, 5.750%, 31/07/27  | 26,281       | 0.02            | USD 50,000  | Hilton Grand Vacations Borrower Escrow LLC / Hilton Grand Vacations Borrower Esc, 4.875%, 01/07/31 | 49,937       | 0.03            |
| USD 25,000  | HAT Holdings I LLC / HAT Holdings II LLC, 6.000%, 15/04/25                             | 26,353       | 0.02            | USD 25,000  | Hilton Worldwide Finance LLC / Hilton Worldwide Finance Corp, 4.875%, 01/04/27                     | 26,063       | 0.02            |
| USD 25,000  | HAT Holdings I LLC / HAT Holdings II LLC, 3.750%, 15/09/30                             | 24,406       | 0.01            | USD 100,000   | HLF Financing Sarl LLC / Herbalife International Inc, 4.875%, perpetual                            | 100,500      | 0.06            |
| USD 50,000  | HAT Holdings I LLC / HAT Holdings II LLC, 3.375%, perpetual                            | 50,375       | 0.03            | USD 25,000  | Hologic Inc, 4.625%, 01/02/28  | 26,250       | 0.02            |
| USD 50,000  | Hawaiian Brand Intellectual Property Ltd / HawaiianMiles Loyalty Ltd, 5.750%, 20/01/26 | 53,750       | 0.03            | USD 50,000  | Hologic Inc, 3.250%, 15/02/29  | 49,562       | 0.03            |
| USD 25,000  | HB Fuller Co, 4.000%, 15/02/27   | 25,875       | 0.02            | USD 25,000  | Home Point Capital Inc, 5.000%, 01/02/26   | 23,313       | 0.01            |
| USD 25,000  | HB Fuller Co, 4.250%, 15/10/28   | 25,813       | 0.02            | USD 25,000  | Horizon Therapeutics USA Inc, 5.500%, 01/08/27   | 26,531       | 0.02            |
| USD 25,000  | HC2 Holdings Inc, 8.500%, perpetual  | 24,875       | 0.02            | USD 25,000  | Howard Hughes Corp, 5.375%, 01/08/28   | 26,541       | 0.02            |
| USD 175,000   | HCA Inc, 5.875%, 01/05/23  | 201,476      | 0.13            | USD 25,000  | Howard Hughes Corp, 4.125%, 01/02/29   | 24,996       | 0.02            |
| USD 275,000   | HCA Inc, 5.375%, 01/02/25  | 312,400      | 0.20            | USD 25,000  | Howard Hughes Corp, 4.375%, 01/02/31   | 24,910       | 0.02            |
| USD 25,000  | HCA Inc, 7.690%, 15/06/25  | 30,374       | 0.02            | USD 50,000  | Howmet Aerospace Inc, 5.125%, 01/10/24   | 55,185       | 0.03            |
| USD 75,000  | HCA Inc, 5.625%, 01/09/28  | 88,875       | 0.06            | USD 50,000  | Howmet Aerospace Inc, 6.875%, 01/05/25   | 58,199       | 0.04            |
| USD 160,000   | HCA Inc, 3.500%, 01/09/30  | 170,459      | 0.11            | USD 100,000   | Howmet Aerospace Inc, 5.900%, 01/02/27   | 116,750      | 0.07            |
| USD 100,000   | Hecla Mining Co, 7.250%, 15/02/28  | 109,250      | 0.07            | USD 25,000  | Howmet Aerospace Inc, 6.750%, 15/01/28   | 30,125       | 0.02            |
| USD 50,000  | Herc Holdings Inc, 5.500%, 15/07/27  | 52,711       | 0.03            | USD 25,000  | Howmet Aerospace Inc, 5.950%, 01/02/37   | 30,254       | 0.02            |
| USD 25,000  | Hess Midstream Operations LP, 5.125%, 15/06/28   | 26,219       | 0.02            |   |  |              |                 |
| USD 25,000  | Hexcel Corp, 4.950%, 15/08/25  | 27,538       | 0.02            |   |  |              |                 |
| USD 50,000  | Hexcel Corp, 4.200%, perpetual   | 53,805       | 0.03            |   |  |              |                 |
| USD 25,000  | Hexion Inc, 7.875%, perpetual  | 26,969       | 0.02            |   |  |              |                 |
| USD 25,000  | Hightower Holdings LLC, 6.750%, perpetual  | 25,500       | 0.02            |   |  |              |                 |

## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value  | Description   | Market Value | % of Net Assets | Nominal Value  | Description   | Market Value | % of Net Assets |
|--|---|--------------|-----------------|--|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |   |              |                 |
| Corporate Bonds - 97.49% (continued)   |   |              |                 | Corporate Bonds - 97.49% (continued)   |   |              |                 |
| United States (continued)  |   |              |                 | United States (continued)  |   |              |                 |
| USD 25,000   | Hughes Satellite Systems Corp, 5.250%, 01/08/26                         | 28,000       | 0.02            | USD 25,000   | Jaguar Holdings Co II / PPD Development LP, 4.625%, 15/06/25                      | 26,250       | 0.02            |
| USD 75,000   | Hughes Satellite Systems Corp, 6.625%, 01/08/26                         | 84,094       | 0.05            | USD 25,000   | Jaguar Holdings Co II / PPD Development LP, 5.000%, 15/06/28                      | 27,098       | 0.02            |
| USD 25,000   | Hunt Cos Inc, 5.250%, 15/04/29  | 24,250       | 0.01            | USD 25,000   | Jefferies Finance LLC / JFIN Co-Issuer Corp, 6.250%, perpetual                    | 26,125       | 0.02            |
| USD 25,000   | IAA Inc, 5.500%, 15/06/27   | 26,243       | 0.02            | USD 25,000   | JELD-WEN Inc, 4.875%, 15/12/27  | 25,981       | 0.02            |
| USD 100,000  | Icahn Enterprises LP / Icahn Enterprises Finance Corp, 4.750%, 15/09/24 | 104,500      | 0.07            | USD 25,000   | Joseph T Ryerson & Son Inc, 8.500%, 01/08/28                                      | 27,750       | 0.02            |
| USD 50,000   | Icahn Enterprises LP / Icahn Enterprises Finance Corp, 6.250%, 15/05/26 | 53,050       | 0.03            | USD 25,000   | Kaiser Aluminum Corp, 4.625%, 01/03/28  | 25,828       | 0.02            |
| USD 50,000   | Icahn Enterprises LP / Icahn Enterprises Finance Corp, 5.250%, 15/05/27 | 51,734       | 0.03            | USD 75,000   | Kaiser Aluminum Corp, 4.500%, 01/06/31  | 76,915       | 0.05            |
| USD 100,000  | Icahn Enterprises LP / Icahn Enterprises Finance Corp, 4.375%, 01/02/29 | 99,500       | 0.06            | USD 50,000   | KB Home, 7.500%, 15/09/22   | 53,500       | 0.03            |
| USD 25,000   | iHeartCommunications Inc, 5.250%, 15/08/27                              | 26,135       | 0.02            | USD 25,000   | KB Home, 7.625%, 15/05/23   | 27,179       | 0.02            |
| USD 200,000  | iHeartCommunications Inc, 6.375%, perpetual                             | 212,750      | 0.14            | USD 25,000   | KB Home, 6.875%, 15/06/27   | 29,750       | 0.02            |
| USD 25,000   | Illuminate Buyer/Hldg, 9.000%, 01/07/28                                 | 27,913       | 0.02            | USD 200,000  | KBR Inc, 4.750%, 30/09/28   | 200,000      | 0.13            |
| USD 100,000  | Imola Merger Corp, 4.750%, 15/05/29                                     | 102,875      | 0.07            | USD 25,000   | Ken Garff Automotive LLC, 4.875%, 15/09/28  | 25,500       | 0.02            |
| USD 50,000   | Indigo Natural Resources LLC, 5.375%, 01/02/29                          | 52,250       | 0.03            | USD 75,000   | Kennedy-Wilson Inc, 4.750%, 01/03/29  | 77,250       | 0.05            |
| USD 25,000   | Ingevity Corp, 3.875%, 01/11/28   | 24,813       | 0.01            | USD 25,000   | KFC Holdings Co/Pizza Hut Holdings LLC/Taco Bell of America LLC, 4.750%, 01/06/27 | 26,156       | 0.02            |
| USD 100,000  | Ingles Markets Inc, 4.000%, 15/06/31                                    | 99,875       | 0.06            | USD 25,000   | Korn Ferry, 4.625%, 15/12/27  | 25,969       | 0.02            |
| USD 25,000   | Ingram Micro Inc, 5.000%, 10/08/22                                      | 25,700       | 0.02            | USD 50,000   | Kraft Heinz Foods Co, 3.950%, 15/07/25  | 55,602       | 0.03            |
| USD 50,000   | Ingram Micro Inc, 5.450%, 15/12/24                                      | 56,917       | 0.04            | USD 100,000  | Kraft Heinz Foods Co, 3.000%, 01/06/26  | 106,538      | 0.07            |
| USD 25,000   | Innophos Holdings Inc, 9.375%, perpetual                                | 27,000       | 0.02            | USD 75,000   | Kraft Heinz Foods Co, 3.875%, 15/05/27  | 82,205       | 0.05            |
| USD 25,000   | Installed Building Products Inc, 5.750%, 01/02/28                       | 26,313       | 0.02            | GBP 100,000  | Kraft Heinz Foods Co, 4.125%, 01/07/27  | 154,541      | 0.10            |
| EUR 100,000  | IQVIA Inc, 1.750%, 15/03/26   | 119,731      | 0.08            | EUR 100,000  | Kraft Heinz Foods Co, 2.250%, 25/05/28  | 128,998      | 0.08            |
| USD 150,000  | IQVIA Inc, 5.000%, 15/10/26   | 155,625      | 0.10            | USD 100,000  | Kraft Heinz Foods Co, 3.750%, 01/04/30  | 109,722      | 0.07            |
| USD 25,000   | IRB Holdings Corp, 7.000%, 15/06/25                                     | 26,992       | 0.02            | USD 100,000  | Kraft Heinz Foods Co, 4.250%, 01/03/31  | 113,720      | 0.07            |
| USD 50,000   | IRB Holdings Corp, 6.750%, 15/02/26                                     | 51,750       | 0.03            | USD 50,000   | Kraft Heinz Foods Co, 5.000%, 15/07/35  | 61,331       | 0.04            |
| USD 150,000  | Iron Mountain Inc, 4.875%, 15/09/27                                     | 155,100      | 0.10            | USD 100,000  | Kraft Heinz Foods Co, 6.875%, 26/01/39  | 143,623      | 0.09            |
| USD 150,000  | Iron Mountain Inc, 5.250%, 15/03/28                                     | 158,185      | 0.10            | USD 50,000   | Kraft Heinz Foods Co, 7.125%, 01/08/39  | 73,050       | 0.05            |
| USD 50,000   | Iron Mountain Inc, 4.500%, 15/02/31                                     | 50,625       | 0.03            | USD 50,000   | Kraft Heinz Foods Co, 5.000%, 04/06/42  | 61,024       | 0.04            |
| USD 25,000   | iStar Inc, 4.750%, 01/10/24   | 26,313       | 0.02            | USD 100,000  | Kraft Heinz Foods Co, 5.200%, 15/07/45  | 124,008      | 0.08            |
| USD 25,000   | iStar Inc, 4.250%, 01/08/25   | 25,719       | 0.02            | USD 150,000  | Kraft Heinz Foods Co, 4.375%, 01/06/46  | 169,883      | 0.11            |
| USD 50,000   | iStar Inc, 5.500%, 15/02/26   | 52,375       | 0.03            | USD 75,000   | Kraft Heinz Foods Co, 4.875%, 01/10/49  | 90,992       | 0.06            |
| USD 25,000   | J2 Global Inc, 4.625%, 15/10/30   | 25,883       | 0.02            |  |   |              |                 |

## Schedule of Investments *(continued)* as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value   | Description  | Market Value | % of Net Assets | Nominal Value   | Description   | Market Value | % of Net Assets |
|---|--|--------------|-----------------|---|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |   |              |                 |
| Corporate Bonds - 97.49% <i>(continued)</i>   |  |              |                 | Corporate Bonds - 97.49% <i>(continued)</i>   |   |              |                 |
| United States <i>(continued)</i>  |  |              |                 | United States <i>(continued)</i>  |   |              |                 |
| USD 50,000  | Kraft Heinz Foods Co, 5.500%, 01/06/50   | 64,933       | 0.04            | USD 50,000  | Level 3 Financing Inc, 4.625%, 15/09/27                             | 51,896       | 0.03            |
| USD 25,000  | Kraton Polymers LLC / Kraton Polymers Capital Corp, 4.250%, 15/12/25                 | 25,500       | 0.02            | USD 50,000  | Level 3 Financing Inc, 4.250%, 01/07/28                             | 50,738       | 0.03            |
| USD 25,000  | Kronos Acquisition Holdings Inc / KIK Custom Products Inc, 5.000%, 31/12/26          | 25,375       | 0.02            | USD 50,000  | Level 3 Financing Inc, 3.625%, 15/01/29                             | 48,250       | 0.03            |
| USD 50,000  | Kronos Acquisition Holdings Inc / KIK Custom Products Inc, 7.000%, perpetual         | 50,191       | 0.03            | USD 100,000   | Level 3 Financing Inc, 4.625%, perpetual                            | 103,792      | 0.07            |
| USD 25,000  | L Brands Inc, 9.375%, 01/07/25   | 32,312       | 0.02            | USD 50,000  | Level 3 Financing Inc, 3.750%, perpetual                            | 48,625       | 0.03            |
| USD 25,000  | L Brands Inc, 6.694%, 15/01/27   | 29,413       | 0.02            | EUR 100,000   | Levi Strauss & Co, 3.375%, 15/03/27                                 | 122,071      | 0.08            |
| USD 75,000  | L Brands Inc, 7.500%, 15/06/29   | 88,312       | 0.06            | USD 25,000  | Levi Strauss & Co, 3.500%, 01/03/31                                 | 24,855       | 0.02            |
| USD 50,000  | L Brands Inc, 6.625%, 01/10/30   | 57,750       | 0.04            | USD 100,000   | LGI Homes Inc, 4.000%, 15/07/29                                     | 100,500      | 0.06            |
| USD 50,000  | L Brands Inc, 6.875%, 01/11/35   | 63,375       | 0.04            | USD 125,000   | Liberty Interactive LLC, 8.500%, 15/07/29                           | 142,452      | 0.09            |
| USD 50,000  | L Brands Inc, 6.750%, 01/07/36   | 62,625       | 0.04            | USD 25,000  | Liberty Interactive LLC, 8.250%, 01/02/30                           | 28,575       | 0.02            |
| USD 25,000  | LABL Escrow Issuer LLC, 6.750%, 15/07/26   | 26,668       | 0.02            | EUR 100,000   | Liberty Mutual Group Inc, 3.625%, 23/05/59                          | 123,487      | 0.08            |
| USD 50,000  | LABL Escrow Issuer LLC, 10.500%, 15/07/27  | 55,125       | 0.03            | USD 100,000   | Liberty Mutual Group Inc, 4.300%, 01/02/61                          | 91,238       | 0.06            |
| USD 25,000  | Ladder Capital Finance Holdings LLLP / Ladder Capital Finance Corp, 4.250%, 01/02/27 | 24,898       | 0.02            | USD 50,000  | Life Time Inc, 5.750%, 15/01/26                                     | 51,819       | 0.03            |
| USD 25,000  | Ladder Capital Finance Holdings LLLP / Ladder Capital Finance Corp, 4.750%, 15/06/29 | 25,031       | 0.02            | USD 25,000  | Life Time Inc, 8.000%, perpetual                                    | 26,719       | 0.02            |
| USD 25,000  | Lamar Media Corp, 3.750%, 15/02/28   | 25,438       | 0.02            | USD 50,000  | LifePoint Health Inc, 5.375%, 15/01/29                              | 48,750       | 0.03            |
| USD 25,000  | Lamar Media Corp, 4.875%, 15/01/29   | 26,375       | 0.02            | USD 200,000   | Ligado Networks LLC, 15.500%, 01/11/23                              | 197,088      | 0.13            |
| USD 25,000  | Lamar Media Corp, 4.000%, 15/02/30   | 25,303       | 0.02            | USD 50,000  | Lions Gate Capital Holdings LLC, 5.500%, 15/04/29                   | 52,562       | 0.03            |
| USD 25,000  | Lamar Media Corp, 3.625%, 15/01/31   | 24,438       | 0.01            | USD 50,000  | Lithia Motors Inc, 3.875%, 01/06/29                                 | 51,827       | 0.03            |
| USD 100,000   | Lamb Weston Holdings Inc, 4.625%, 01/11/24   | 103,478      | 0.07            | USD 25,000  | Lithia Motors Inc, 4.375%, 15/01/31                                 | 26,778       | 0.02            |
| USD 25,000  | Lamb Weston Holdings Inc, 4.875%, 15/05/28   | 27,656       | 0.02            | USD 25,000  | Lithia Motors Inc, 4.625%, perpetual                                | 26,440       | 0.02            |
| USD 25,000  | Lannett Co Inc, 7.750%, perpetual  | 24,886       | 0.02            | USD 50,000  | Live Nation Entertainment Inc, 6.500%, 15/05/27                     | 55,490       | 0.03            |
| USD 25,000  | Laredo Petroleum Inc, 9.500%, 15/01/25   | 26,343       | 0.02            | USD 250,000   | Live Nation Entertainment Inc, 4.750%, 15/10/27                     | 259,375      | 0.17            |
| USD 25,000  | Laredo Petroleum Inc, 10.125%, 15/01/28  | 27,462       | 0.02            | USD 25,000  | Live Nation Entertainment Inc, 3.750%, perpetual                    | 25,111       | 0.02            |
| USD 25,000  | LBM Acquisition LLC, 6.250%, 15/01/29  | 25,193       | 0.02            | USD 50,000  | LogMeIn Inc, 5.500%, 01/09/27                                       | 51,752       | 0.03            |
| USD 25,000  | LCM Investments Holdings II LLC, 4.875%, 01/05/29                                    | 25,625       | 0.02            | USD 25,000  | Louisiana-Pacific Corp, 3.625%, 15/03/29                            | 25,156       | 0.02            |
| USD 25,000  | LD Holdings Group LLC, 6.500%, 01/11/25  | 25,670       | 0.02            | USD 50,000  | LPL Holdings Inc, 4.000%, 15/03/29                                  | 50,250       | 0.03            |
| USD 25,000  | LD Holdings Group LLC, 6.125%, 01/04/28  | 24,906       | 0.02            | USD 25,000  | LSF9 Atlantis Holdings LLC / Victra Finance Corp, 7.750%, perpetual | 25,927       | 0.02            |
| USD 75,000  | Legacy LifePoint Health LLC, 6.750%, 15/04/25  | 79,781       | 0.05            | USD 25,000  | Lumen Technologies Inc, 6.750%, 01/12/23                            | 27,724       | 0.02            |
| USD 50,000  | Legacy LifePoint Health LLC, 4.375%, 15/02/27  | 50,437       | 0.03            | USD 50,000  | Lumen Technologies Inc, 7.500%, 01/04/24                            | 56,125       | 0.04            |
|   |  |              |                 | USD 100,000   | Lumen Technologies Inc, 5.625%, 01/04/25                            | 108,250      | 0.07            |

## Schedule of Investments *(continued)* as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value   | Description  | Market Value | % of Net Assets | Nominal Value   | Description  | Market Value | % of Net Assets |
|---|--|--------------|-----------------|---|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |  |              |                 |
| Corporate Bonds - 97.49% <i>(continued)</i>   |  |              |                 | Corporate Bonds - 97.49% <i>(continued)</i>   |  |              |                 |
| United States <i>(continued)</i>  |  |              |                 | United States <i>(continued)</i>  |  |              |                 |
| USD 50,000  | Lumen Technologies Inc, 5.125%, 15/12/26                   | 51,937       | 0.03            | USD 200,000   | Mauser Packaging Solutions Holdings Co, 5.500%, 15/04/24                                     | 202,000      | 0.13            |
| USD 50,000  | Lumen Technologies Inc, 4.000%, 15/02/27                   | 51,000       | 0.03            | USD 50,000  | MEDNAX Inc, 6.250%, 15/01/27   | 52,937       | 0.03            |
| USD 50,000  | Lumen Technologies Inc, 6.875%, 15/01/28                   | 55,906       | 0.04            | USD 100,000   | MercadoLibre Inc, 2.375%, perpetual  | 100,651      | 0.06            |
| USD 50,000  | Lumen Technologies Inc, 4.500%, 15/01/29                   | 48,797       | 0.03            | USD 50,000  | Mercer International Inc, 5.125%, 01/02/29   | 51,450       | 0.03            |
| USD 25,000  | Lumen Technologies Inc, 5.375%, 15/06/29                   | 25,409       | 0.02            | USD 25,000  | Meredith Corp, 6.500%, 01/07/25  | 26,949       | 0.02            |
| USD 25,000  | Lumen Technologies Inc, 7.600%, 15/09/39                   | 28,437       | 0.02            | USD 25,000  | Meritage Homes Corp, 6.000%, 01/06/25  | 28,500       | 0.02            |
| USD 25,000  | Lumen Technologies Inc, 7.650%, 15/03/42                   | 28,062       | 0.02            | USD 25,000  | Meritage Homes Corp, 5.125%, 06/06/27  | 27,937       | 0.02            |
| USD 50,000  | M/I Homes Inc, 4.950%, 01/02/28                            | 52,162       | 0.03            | USD 25,000  | Meritage Homes Corp, 3.875%, 15/04/29  | 25,875       | 0.02            |
| USD 50,000  | Macy's Inc, 8.375%, 15/06/25                               | 55,060       | 0.03            | USD 25,000  | Meritor Inc, 6.250%, 01/06/25  | 26,629       | 0.02            |
| USD 50,000  | Macy's Retail Holdings Inc, 2.875%, 15/02/23               | 50,500       | 0.03            | USD 25,000  | Meritor Inc, 4.500%, 15/12/28  | 25,344       | 0.02            |
| USD 25,000  | Macy's Retail Holdings Inc, 3.625%, 01/06/24               | 25,650       | 0.02            | USD 75,000  | Metis Merger Sub LLC, 6.500%, 15/05/29   | 74,270       | 0.05            |
| USD 50,000  | Macy's Retail Holdings Inc, 4.500%, 15/12/34               | 47,125       | 0.03            | USD 25,000  | MGIC Investment Corp, 5.250%, 15/08/28   | 26,500       | 0.02            |
| USD 25,000  | Macy's Retail Holdings LLC, 5.875%, 01/04/29               | 26,886       | 0.02            | USD 50,000  | MGM Growth Properties Operating Partnership LP / MGP Finance Co-Issuer Inc, 5.625%, 01/05/24 | 54,148       | 0.03            |
| USD 50,000  | Madison IAQ LLC, 5.875%, 30/06/29                          | 50,875       | 0.03            | USD 50,000  | MGM Growth Properties Operating Partnership LP / MGP Finance Co-Issuer Inc, 4.625%, 15/06/25 | 53,437       | 0.03            |
| USD 25,000  | Magellan Health Inc, 4.900%, 22/09/24                      | 27,787       | 0.02            | USD 75,000  | MGM Growth Properties Operating Partnership LP / MGP Finance Co-Issuer Inc, 4.500%, 01/09/26 | 79,813       | 0.05            |
| USD 100,000   | Magic Mergeco Inc, 7.875%, perpetual                       | 103,125      | 0.07            | USD 100,000   | MGM Growth Properties Operating Partnership LP / MGP Finance Co-Issuer Inc, 5.750%, 01/02/27 | 111,262      | 0.07            |
| USD 25,000  | MajorDrive Holdings IV LLC, 6.375%, 01/06/29               | 24,938       | 0.02            | USD 70,000  | MGM Growth Properties Operating Partnership LP / MGP Finance Co-Issuer Inc, 3.875%, 15/02/29 | 71,090       | 0.05            |
| USD 25,000  | Marriott Ownership Resorts Inc, 6.125%, 15/09/25           | 26,586       | 0.02            | USD 50,000  | MGM Resorts International, 6.000%, 15/03/23  | 53,485       | 0.03            |
| USD 25,000  | Marriott Ownership Resorts Inc, 4.750%, 15/01/28           | 25,618       | 0.02            | USD 25,000  | MGM Resorts International, 6.750%, 01/05/25  | 26,779       | 0.02            |
| USD 25,000  | Marriott Ownership Resorts Inc, 4.500%, 15/06/29           | 25,344       | 0.02            | USD 25,000  | MGM Resorts International, 5.750%, 15/06/25  | 27,569       | 0.02            |
| USD 25,000  | Marriott Ownership Resorts Inc / ILG LLC, 6.500%, 15/09/26 | 25,969       | 0.02            | USD 25,000  | MGM Resorts International, 4.625%, 01/09/26  | 26,406       | 0.02            |
| USD 25,000  | MasTec Inc, 4.500%, 15/08/28                               | 26,321       | 0.02            | USD 25,000  | MGM Resorts International, 5.500%, 15/04/27  | 27,437       | 0.02            |
| USD 50,000  | Matador Resources Co, 5.875%, 15/09/26                     | 51,500       | 0.03            | USD 100,000   | MGM Resorts International, 4.750%, perpetual   | 106,250      | 0.07            |
| USD 25,000  | Match Group Holdings II LLC, 5.000%, 15/12/27              | 26,281       | 0.02            | USD 25,000  | Michael Kors USA Inc, 4.500%, 01/11/24   | 26,438       | 0.02            |
| USD 25,000  | Match Group Holdings II LLC, 4.625%, 01/06/28              | 25,906       | 0.02            | USD 50,000  | Microchip Technology Inc, 4.250%, 01/09/25   | 52,499       | 0.03            |
| USD 25,000  | Match Group Holdings II LLC, 5.625%, 15/02/29              | 27,000       | 0.02            | USD 50,000  | Midcap Financial Issuer Trust, 6.500%, 01/05/28  | 52,327       | 0.03            |
| USD 25,000  | Match Group Holdings II LLC, 4.125%, 01/08/30              | 25,438       | 0.02            |   |  |              |                 |
| USD 25,000  | Mattel Inc, 3.375%, 01/04/26                               | 25,938       | 0.02            |   |  |              |                 |
| USD 25,000  | Mattel Inc, 5.875%, 15/12/27                               | 27,250       | 0.02            |   |  |              |                 |
| USD 25,000  | Mattel Inc, 3.750%, 01/04/29                               | 26,000       | 0.02            |   |  |              |                 |
| USD 25,000  | Mattel Inc, 5.450%, 01/11/41                               | 28,812       | 0.02            |   |  |              |                 |
| USD 50,000  | Mattel Inc, 3.150%, perpetual                              | 51,125       | 0.03            |   |  |              |                 |



## Schedule of Investments *(continued)* as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value   | Description  | Market Value | % of Net Assets | Nominal Value   | Description   | Market Value | % of Net Assets |
|---|--|--------------|-----------------|---|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |   |              |                 |
| Corporate Bonds - 97.49% <i>(continued)</i>   |  |              |                 | Corporate Bonds - 97.49% <i>(continued)</i>   |   |              |                 |
| United States <i>(continued)</i>  |  |              |                 | United States <i>(continued)</i>  |   |              |                 |
| USD 25,000  | Midcontinent Communications / Midcontinent Finance Corp, 5.375%, perpetual | 26,251       | 0.02            | USD 25,000  | Nationstar Mortgage Holdings Inc, 5.125%, 15/12/30      | 24,875       | 0.02            |
| USD 25,000  | Minerals Technologies Inc, 5.000%, 01/07/28                                | 25,993       | 0.02            | USD 50,000  | Navient Corp, 7.250%, 25/09/23                          | 55,187       | 0.03            |
| USD 25,000  | ModivCare Inc, 5.875%, 15/11/25  | 26,751       | 0.02            | USD 50,000  | Navient Corp, 6.125%, 25/03/24                          | 53,963       | 0.03            |
| USD 100,000   | Mohegan Gaming & Entertainment, 8.000%, 01/02/26                           | 104,490      | 0.07            | USD 25,000  | Navient Corp, 5.875%, 25/10/24                          | 26,969       | 0.02            |
| USD 25,000  | Molina Healthcare Inc, 5.375%, 15/11/22                                    | 26,156       | 0.02            | USD 100,000   | Navient Corp, 6.750%, 25/06/25                          | 110,625      | 0.07            |
| USD 50,000  | Molina Healthcare Inc, 4.375%, 15/06/28                                    | 52,125       | 0.03            | USD 70,000  | Navient Corp, 5.000%, 15/03/27                          | 72,450       | 0.05            |
| USD 125,000   | Molina Healthcare Inc, 3.875%, 15/11/30                                    | 130,156      | 0.08            | USD 70,000  | Navient Corp, 5.625%, 01/08/33                          | 67,675       | 0.04            |
| USD 25,000  | Moog Inc, 4.250%, 15/12/27   | 25,875       | 0.02            | USD 50,000  | Nbm Us Holdings Inc, 7.000%, perpetual                  | 53,900       | 0.03            |
| USD 50,000  | Moss Creek Resources Holdings Inc, 10.500%, 15/05/27                       | 49,450       | 0.03            | USD 25,000  | NCR Corp, 8.125%, 15/04/25                              | 27,337       | 0.02            |
| USD 75,000  | MPH Acquisition Holdings LLC, 5.750%, 01/11/28                             | 75,368       | 0.05            | USD 25,000  | NCR Corp, 5.750%, 01/09/27                              | 26,453       | 0.02            |
| GBP 150,000   | MPT Operating Partnership LP / MPT Finance Corp, 2.500%, 24/03/26          | 211,066      | 0.14            | USD 50,000  | NCR Corp, 5.125%, 15/04/29                              | 51,562       | 0.03            |
| USD 75,000  | MPT Operating Partnership LP / MPT Finance Corp, 5.000%, 15/10/27          | 79,350       | 0.05            | USD 25,000  | NCR Corp, 6.125%, 01/09/29                              | 27,250       | 0.02            |
| USD 50,000  | MPT Operating Partnership LP / MPT Finance Corp, 4.625%, 01/08/29          | 53,523       | 0.03            | USD 50,000  | NESCO Holdings II Inc, 5.500%, 15/04/29                 | 52,187       | 0.03            |
| USD 50,000  | MPT Operating Partnership LP / MPT Finance Corp, 3.500%, 15/03/31          | 50,499       | 0.03            | USD 300,000   | Netflix Inc, 5.875%, 15/02/25                           | 353,859      | 0.23            |
| USD 25,000  | MSCI Inc, 5.375%, 15/05/27   | 26,625       | 0.02            | USD 200,000   | Netflix Inc, 4.375%, 15/11/26                           | 227,444      | 0.15            |
| USD 50,000  | MSCI Inc, 4.000%, 15/11/29   | 52,625       | 0.03            | EUR 100,000   | Netflix Inc, 3.625%, 15/05/27                           | 136,359      | 0.09            |
| USD 50,000  | MSCI Inc, 3.625%, 01/09/30   | 51,051       | 0.03            | EUR 100,000   | Netflix Inc, 3.875%, 15/11/29                           | 142,753      | 0.09            |
| USD 50,000  | MSCI Inc, 3.875%, 15/02/31   | 51,888       | 0.03            | EUR 100,000   | Netflix Inc, 3.625%, perpetual                          | 140,885      | 0.09            |
| USD 150,000   | MSCI Inc, 3.625%, perpetual  | 153,855      | 0.10            | USD 50,000  | New Fortress Energy Inc, 6.750%, 15/09/25               | 51,312       | 0.03            |
| USD 25,000  | Murphy Oil Corp, 5.875%, 01/12/27  | 26,093       | 0.02            | USD 75,000  | New Fortress Energy Inc, 6.500%, 30/09/26               | 76,635       | 0.05            |
| USD 50,000  | Murphy Oil Corp, 6.375%, 15/07/28  | 52,717       | 0.03            | USD 25,000  | New Home Co Inc, 7.250%, 15/10/25                       | 26,493       | 0.02            |
| USD 100,000   | Murphy Oil Corp, 6.375%, perpetual   | 99,268       | 0.06            | USD 25,000  | New Residential Investment Corp, 6.250%, 15/10/25       | 25,024       | 0.02            |
| USD 25,000  | Murphy Oil USA Inc, 4.750%, 15/09/29                                       | 26,250       | 0.02            | USD 50,000  | Newell Brands Inc, 4.350%, 01/04/23                     | 52,375       | 0.03            |
| USD 25,000  | Murphy Oil USA Inc, 3.750%, 15/02/31                                       | 24,719       | 0.01            | USD 100,000   | Newell Brands Inc, 4.875%, 01/06/25                     | 110,625      | 0.07            |
| USD 50,000  | Murphy Oil USA Inc, 5.625%, perpetual                                      | 52,750       | 0.03            | USD 100,000   | Newell Brands Inc, 4.700%, 01/04/26                     | 111,512      | 0.07            |
| USD 25,000  | Nabors Industries Inc, 5.750%, 01/02/25                                    | 23,000       | 0.01            | USD 25,000  | Newell Brands Inc, 6.000%, 01/04/46                     | 31,680       | 0.02            |
| USD 25,000  | National CineMedia LLC, 5.875%, 15/04/28                                   | 24,563       | 0.01            | USD 50,000  | Newfield Exploration Co, 5.625%, 01/07/24               | 55,675       | 0.04            |
| USD 25,000  | Nationstar Mortgage Holdings Inc, 6.000%, 15/01/27                         | 25,907       | 0.02            | USD 25,000  | Newfield Exploration Co, 5.375%, 01/01/26               | 28,184       | 0.02            |
| USD 50,000  | Nationstar Mortgage Holdings Inc, 5.500%, 15/08/28                         | 50,465       | 0.03            | USD 25,000  | Newmark Group Inc, 6.125%, 15/11/23                     | 27,498       | 0.02            |
|   |  |              |                 | USD 50,000  | News Corp, 3.875%, 15/05/29                             | 50,500       | 0.03            |
|   |  |              |                 | USD 75,000  | Nexstar Broadcasting Inc, 5.625%, 15/07/27              | 79,500       | 0.05            |
|   |  |              |                 | USD 50,000  | Nexstar Broadcasting Inc, 4.750%, 01/11/28              | 51,375       | 0.03            |
|   |  |              |                 | USD 25,000  | NextEra Energy Operating Partners LP, 4.250%, 15/07/24  | 26,375       | 0.02            |
|   |  |              |                 | USD 25,000  | NextEra Energy Operating Partners LP, 4.500%, 15/09/27  | 27,054       | 0.02            |
|   |  |              |                 | USD 25,000  | NextEra Energy Operating Partners LP, 3.875%, perpetual | 26,406       | 0.02            |
|   |  |              |                 | USD 100,000   | NFP Corp, 6.875%, 15/08/28                              | 105,271      | 0.07            |

## Schedule of Investments *(continued)* as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value   | Description   | Market Value | % of Net Assets | Nominal Value   | Description                                       | Market Value | % of Net Assets |
|---|---|--------------|-----------------|---|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |   |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |   |              |                 |
| Corporate Bonds - 97.49% <i>(continued)</i>   |   |              |                 | Corporate Bonds - 97.49% <i>(continued)</i>   |   |              |                 |
| United States <i>(continued)</i>  |   |              |                 | United States <i>(continued)</i>  |   |              |                 |
| USD 100,000   | NGL Energy Operating LLC / NGL Energy Finance Corp, 7.500%, 01/02/26    | 105,000      | 0.07            | USD 100,000   | Occidental Petroleum Corp, 5.550%, 15/03/26       | 110,500      | 0.07            |
| USD 50,000  | NGL Energy Partners LP / NGL Energy Finance Corp, 7.500%, 01/11/23      | 47,463       | 0.02            | USD 50,000  | Occidental Petroleum Corp, 3.400%, 15/04/26       | 51,125       | 0.03            |
| USD 25,000  | NGL Energy Partners LP / NGL Energy Finance Corp, 6.125%, 01/03/25      | 22,688       | 0.01            | USD 50,000  | Occidental Petroleum Corp, 3.200%, 15/08/26       | 50,375       | 0.03            |
| USD 50,000  | Nielsen Finance LLC / Nielsen Finance Co, 5.625%, 01/10/28              | 52,835       | 0.03            | USD 25,000  | Occidental Petroleum Corp, 3.000%, 15/02/27       | 24,813       | 0.01            |
| USD 100,000   | Nielsen Finance LLC / Nielsen Finance Co, 4.500%, 15/07/29              | 100,375      | 0.06            | USD 100,000   | Occidental Petroleum Corp, 6.375%, 01/09/28       | 116,750      | 0.07            |
| USD 25,000  | Nielsen Finance LLC / Nielsen Finance Co, 5.875%, 01/10/30              | 27,211       | 0.02            | USD 75,000  | Occidental Petroleum Corp, 3.500%, 15/08/29       | 75,000       | 0.05            |
| USD 75,000  | Nmg Hldco/Neiman Marcus, 7.125%, perpetual                              | 79,875       | 0.05            | USD 50,000  | Occidental Petroleum Corp, 8.875%, 15/07/30       | 66,869       | 0.04            |
| USD 25,000  | Nmi Holdings, 7.375%, 01/06/25  | 28,649       | 0.02            | USD 75,000  | Occidental Petroleum Corp, 6.625%, 01/09/30       | 90,642       | 0.06            |
| USD 50,000  | Northern Oil and Gas Inc, 8.125%, 01/03/28                              | 53,875       | 0.03            | USD 50,000  | Occidental Petroleum Corp, 6.125%, 01/01/31       | 58,687       | 0.04            |
| USD 25,000  | Northwest Fiber LLC / Northwest Fiber Finance Sub Inc, 6.000%, 15/02/28 | 25,055       | 0.02            | USD 50,000  | Occidental Petroleum Corp, 7.500%, 01/05/31       | 63,000       | 0.04            |
| USD 50,000  | NortonLifeLock Inc, 3.950%, 15/06/22                                    | 50,815       | 0.03            | USD 50,000  | Occidental Petroleum Corp, 6.450%, 15/09/36       | 59,780       | 0.04            |
| USD 100,000   | Novelis Corp, 5.875%, 30/09/26  | 104,025      | 0.07            | USD 60,000  | Occidental Petroleum Corp, 6.200%, 15/03/40       | 67,843       | 0.04            |
| USD 100,000   | NRG Energy Inc, 6.625%, 15/01/27  | 103,522      | 0.07            | USD 100,000   | Occidental Petroleum Corp, 4.500%, 15/07/44       | 96,250       | 0.06            |
| USD 100,000   | NRG Energy Inc, 5.750%, 15/01/28  | 106,500      | 0.07            | USD 50,000  | Occidental Petroleum Corp, 6.600%, 15/03/46       | 59,435       | 0.04            |
| USD 50,000  | NRG Energy Inc, 3.375%, 15/02/29  | 48,938       | 0.03            | USD 50,000  | Occidental Petroleum Corp, 4.400%, 15/04/46       | 48,025       | 0.03            |
| USD 100,000   | NRG Energy Inc, 3.625%, 15/02/31  | 98,270       | 0.06            | USD 100,000   | Occidental Petroleum Corp, 4.100%, 15/02/47       | 93,111       | 0.06            |
| USD 25,000  | NuStar Logistics LP, 5.750%, 01/10/25                                   | 27,188       | 0.02            | USD 50,000  | Occidental Petroleum Corp, 4.400%, 15/08/49       | 48,000       | 0.03            |
| USD 25,000  | NuStar Logistics LP, 6.000%, 01/06/26                                   | 27,125       | 0.02            | USD 150,000   | Occidental Petroleum Corp, zero coupon, perpetual | 78,375       | 0.05            |
| USD 25,000  | NuStar Logistics LP, 5.625%, 28/04/27                                   | 26,772       | 0.02            | USD 25,000  | Oceaneering International Inc, 4.650%, 15/11/24   | 25,169       | 0.02            |
| USD 100,000   | NuStar Logistics LP, 6.375%, 01/10/30                                   | 110,490      | 0.07            | USD 25,000  | Oceaneering International Inc, 6.000%, 01/02/28   | 25,188       | 0.02            |
| USD 25,000  | Oasis Midstream Partners LP / OMP Finance Corp, 8.000%, perpetual       | 26,576       | 0.02            | USD 25,000  | Olin Corp, 9.500%, 01/06/25                       | 31,125       | 0.02            |
| USD 200,000   | Occidental Petroleum Corp, 2.700%, 15/08/22                             | 204,000      | 0.13            | USD 25,000  | Olin Corp, 5.125%, 15/09/27                       | 26,000       | 0.02            |
| USD 50,000  | Occidental Petroleum Corp, 2.700%, 15/02/23                             | 51,110       | 0.03            | USD 25,000  | Olin Corp, 5.000%, 01/02/30                       | 26,656       | 0.02            |
| USD 25,000  | Occidental Petroleum Corp, 6.950%, 01/07/24                             | 28,162       | 0.02            | USD 25,000  | Olin Corp, 5.625%, perpetual                      | 27,661       | 0.02            |
| USD 200,000   | Occidental Petroleum Corp, 2.900%, 15/08/24                             | 204,500      | 0.13            | USD 25,000  | ON Semiconductor Corp, 3.875%, 01/09/28           | 25,754       | 0.02            |
| USD 25,000  | Occidental Petroleum Corp, 3.500%, 15/06/25                             | 25,563       | 0.02            | USD 110,000   | OneMain Finance Corp, 5.625%, 15/03/23            | 117,795      | 0.08            |
| USD 50,000  | Occidental Petroleum Corp, 5.875%, 01/09/25                             | 55,625       | 0.03            | USD 100,000   | OneMain Finance Corp, 6.125%, 15/03/24            | 107,625      | 0.07            |
|   |   |              |                 | USD 100,000   | OneMain Finance Corp, 6.875%, 15/03/25            | 112,860      | 0.07            |
|   |   |              |                 | USD 25,000  | OneMain Finance Corp, 8.875%, 01/06/25            | 27,717       | 0.02            |
|   |   |              |                 | USD 100,000   | OneMain Finance Corp, 6.625%, 15/01/28            | 114,636      | 0.07            |

## Schedule of Investments *(continued)* as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value   | Description  | Market Value | % of Net Assets | Nominal Value   | Description  | Market Value | % of Net Assets |
|---|--|--------------|-----------------|---|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |  |              |                 |
| Corporate Bonds - 97.49% <i>(continued)</i>   |  |              |                 | Corporate Bonds - 97.49% <i>(continued)</i>   |  |              |                 |
| United States <i>(continued)</i>  |  |              |                 | United States <i>(continued)</i>  |  |              |                 |
| USD 50,000  | OneMain Finance Corp, 4.000%, 15/09/30   | 49,484       | 0.03            | USD 50,000  | Party City Holdings Inc, 8.750%, perpetual   | 53,375       | 0.03            |
| USD 100,000   | Open Text Holdings Inc, 4.125%, 15/02/30   | 101,980      | 0.07            | USD 25,000  | Patrick Industries Inc, 4.750%, 01/05/29   | 24,844       | 0.02            |
| EUR 100,000   | Organon & Co / Organon Foreign Debt Co-Issuer BV, 2.875%, 30/04/28                                 | 120,221      | 0.08            | USD 25,000  | Pattern Energy Operations LP / Pattern Energy Operations Inc, 4.500%, 15/08/28                     | 25,880       | 0.02            |
| USD 200,000   | Organon & Co / Organon Foreign Debt Co-Issuer BV, 5.125%, 30/04/31                                 | 206,040      | 0.13            | USD 25,000  | Patterson-UTI Energy Inc, 3.950%, 01/02/28   | 25,320       | 0.02            |
| USD 25,000  | Ortho-Clinical Diagnostics Inc / Ortho-Clinical Diagnostics SA, 7.250%, 01/02/28                   | 27,306       | 0.02            | USD 25,000  | Patterson-UTI Energy Inc, 5.150%, perpetual  | 26,190       | 0.02            |
| USD 25,000  | Outfront Media Capital LLC / Outfront Media Capital Corp, 6.250%, 15/06/25                         | 26,426       | 0.02            | USD 25,000  | Paysafe Finance PLC / Paysafe Holdings US Corp, 4.000%, perpetual                                  | 24,688       | 0.01            |
| USD 25,000  | Outfront Media Capital LLC / Outfront Media Capital Corp, 5.000%, 15/08/27                         | 25,885       | 0.02            | USD 100,000   | PBF Holdings Co LLC / PBF Finance Corp, 9.250%, 15/05/25   | 100,739      | 0.06            |
| USD 25,000  | Outfront Media Capital LLC / Outfront Media Capital Corp, 4.625%, 15/03/30                         | 25,375       | 0.02            | USD 50,000  | PBF Holdings Co LLC / PBF Finance Corp, 6.000%, 15/02/28   | 34,250       | 0.02            |
| USD 25,000  | Outfront Media Capital LLC / Outfront Media Capital Corp, 4.250%, perpetual                        | 25,156       | 0.02            | USD 100,000   | PDC Energy Inc, 5.750%, 15/05/26   | 104,468      | 0.07            |
| USD 25,000  | Ovintiv Inc, 8.125%, 15/09/30  | 34,102       | 0.02            | USD 50,000  | Peninsula Pacific Entertainment LLC / Peninsula Pacific Entertainment Finance In, 8.500%, 15/11/27 | 53,700       | 0.03            |
| USD 75,000  | Ovintiv Inc, 7.200%, 01/11/31  | 98,805       | 0.06            | USD 25,000  | Penn National Gaming Inc, 5.625%, 15/01/27   | 25,969       | 0.02            |
| USD 25,000  | Ovintiv Inc, 6.625%, 15/08/37  | 33,242       | 0.02            | USD 25,000  | PennyMac Financial Services Inc, 4.250%, 15/02/29  | 24,085       | 0.01            |
| USD 25,000  | Owens & Minor Inc, 4.500%, 31/03/29  | 25,688       | 0.02            | USD 25,000  | Penske Automotive Group Inc, 3.500%, 01/09/25  | 25,895       | 0.02            |
| USD 25,000  | Owens-Brockway Glass Container Inc, 5.875%, 15/08/23   | 26,959       | 0.02            | USD 25,000  | Penske Automotive Group Inc, 3.750%, perpetual   | 25,156       | 0.02            |
| USD 25,000  | Owens-Brockway Glass Container Inc, 6.625%, 13/05/27   | 27,250       | 0.02            | USD 25,000  | Performance Food Group Inc, 6.875%, 01/05/25   | 26,628       | 0.02            |
| USD 25,000  | Owens-Brockway Glass Container Inc, 5.375%, perpetual  | 26,688       | 0.02            | USD 50,000  | Performance Food Group Inc, 5.500%, 15/10/27   | 52,625       | 0.03            |
| USD 25,000  | Owens-Brockway Glass Container Inc, 6.375%, perpetual  | 27,719       | 0.02            | USD 200,000   | Periama Holdings LLC, 5.950%, 19/04/26   | 216,580      | 0.14            |
| USD 25,000  | Pactiv LLC, 7.950%, perpetual  | 28,125       | 0.02            | USD 50,000  | PetSmart Inc / PetSmart Finance Corp, 4.750%, 15/02/28   | 51,937       | 0.03            |
| USD 75,000  | Par Pharmaceutical Inc, 7.500%, perpetual  | 76,687       | 0.05            | USD 100,000   | PetSmart Inc / PetSmart Finance Corp, 7.750%, perpetual  | 109,977      | 0.07            |
| USD 25,000  | Park Intermediate Holdings LLC / PK Domestic Property LLC / PK Finance Co-Issuer, 7.500%, 01/06/25 | 27,095       | 0.02            | USD 25,000  | PHH Mortgage Corp, 7.875%, 15/03/26  | 25,813       | 0.02            |
| USD 25,000  | Park Intermediate Holdings LLC / PK Domestic Property LLC / PK Finance Co-Issuer, 5.875%, 01/10/28 | 26,622       | 0.02            | USD 25,000  | Photo Holdings Merger Sub Inc, 8.500%, 01/10/26  | 27,406       | 0.02            |
| USD 100,000   | Park Intermediate Holdings LLC / PK Domestic Property LLC / PK Finance Co-Issuer, 4.875%, 15/05/29 | 103,445      | 0.07            | USD 45,000  | Picasso Finance Sub Inc, 6.125%, 15/06/25  | 47,576       | 0.03            |
| USD 25,000  | Park River Holdings Inc, 5.625%, perpetual   | 24,309       | 0.01            | USD 50,000  | Pike Corp, 5.500%, 01/09/28  | 52,000       | 0.03            |
| USD 25,000  | Park-Ohio Industries Inc, 6.625%, 15/04/27   | 25,445       | 0.02            | USD 50,000  | Pilgrim's Pride Corp, 5.875%, 30/09/27   | 53,250       | 0.03            |
|   |  |              |                 | USD 50,000  | Pilgrim's Pride Corp, 4.250%, 15/04/31   | 51,812       | 0.03            |
|   |  |              |                 | USD 100,000   | Pitney Bowes Inc, 4.625%, 15/03/24   | 105,000      | 0.07            |
|   |  |              |                 | USD 25,000  | PL DEV Llc/Pld Fin Corp, 7.750%, 15/11/25  | 26,250       | 0.02            |
|   |  |              |                 | USD 25,000  | Plantronics Inc, 4.750%, 01/03/29  | 24,818       | 0.01            |

## Schedule of Investments *(continued)* as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value   | Description   | Market Value | % of Net Assets | Nominal Value   | Description  | Market Value | % of Net Assets |
|---|---|--------------|-----------------|---|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |   |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |  |              |                 |
| Corporate Bonds - 97.49% <i>(continued)</i>   |   |              |                 | Corporate Bonds - 97.49% <i>(continued)</i>   |  |              |                 |
| United States <i>(continued)</i>  |   |              |                 | United States <i>(continued)</i>  |  |              |                 |
| USD 25,000  | PM General Purchaser LLC, 9.500%, perpetual                                 | 26,336       | 0.02            | USD 40,000  | Rackspace Technology Global Inc, 5.375%, 01/12/28  | 41,050       | 0.03            |
| USD 100,000   | Post Holdings Inc, 5.750%, 01/03/27   | 104,625      | 0.07            | USD 25,000  | Radian Group Inc, 4.500%, 01/10/24   | 26,776       | 0.02            |
| USD 50,000  | Post Holdings Inc, 5.625%, 15/01/28   | 53,000       | 0.03            | USD 25,000  | Radian Group Inc, 6.625%, 15/03/25   | 28,212       | 0.02            |
| USD 75,000  | Post Holdings Inc, 4.625%, 15/04/30   | 76,125       | 0.05            | USD 25,000  | Radian Group Inc, 4.875%, 15/03/27   | 27,188       | 0.02            |
| USD 175,000   | Post Holdings Inc, 4.500%, 15/09/31   | 174,615      | 0.11            | USD 50,000  | Radiate Holdco LLC / Radiate Finance Inc, 4.500%, 15/09/26   | 51,750       | 0.03            |
| USD 25,000  | Powdr Corp, 6.000%, 01/08/25  | 26,250       | 0.02            | USD 50,000  | Radiate Holdco LLC / Radiate Finance Inc, 6.500%, 15/09/28   | 52,522       | 0.03            |
| USD 50,000  | PowerTeam Services LLC, 9.033%, 04/12/25                                    | 55,000       | 0.03            | USD 50,000  | Radiology Partners Inc, 9.250%, 01/02/28   | 55,250       | 0.03            |
| USD 25,000  | Presidio Holdings Inc, 4.875%, 01/02/27                                     | 25,719       | 0.02            | USD 25,000  | Range Resources Corp, 4.875%, 15/05/25   | 25,875       | 0.02            |
| USD 25,000  | Presidio Holdings Inc, 8.250%, 01/02/28                                     | 27,188       | 0.02            | USD 70,000  | Range Resources Corp, 9.250%, 01/02/26   | 77,175       | 0.05            |
| USD 25,000  | Prestige Brands Inc, 5.125%, 15/01/28                                       | 26,500       | 0.02            | USD 25,000  | Rattler Midstream LP, 5.625%, 15/07/25   | 26,281       | 0.02            |
| USD 25,000  | Prestige Brands Inc, 3.750%, 01/04/31                                       | 24,103       | 0.01            | USD 25,000  | Rayonier AM Products Inc, 7.625%, 15/01/26   | 26,119       | 0.02            |
| USD 50,000  | Prime Healthcare Services Inc, 7.250%, 01/11/25                             | 53,875       | 0.03            | USD 50,000  | Real Hero Merger Sub 2 Inc, 6.250%, 01/02/29   | 52,000       | 0.03            |
| USD 50,000  | Prime Security Services Borrower LLC, 6.250%, 15/01/28                      | 53,187       | 0.03            | USD 25,000  | Realogy Group LLC / Realogy Co-Issuer Corp, 4.875%, 01/06/23                                       | 26,000       | 0.02            |
| USD 75,000  | Prime Security Services Borrower LLC / Prime Finance Inc, 5.750%, 15/04/26  | 82,850       | 0.05            | USD 25,000  | Realogy Group LLC / Realogy Co-Issuer Corp, 7.625%, 15/06/25                                       | 27,118       | 0.02            |
| USD 50,000  | Prime Security Services Borrower LLC / Prime Finance Inc, 3.375%, 31/08/27  | 48,500       | 0.03            | USD 25,000  | Realogy Group LLC / Realogy Co-Issuer Corp, 9.375%, 01/04/27                                       | 27,778       | 0.02            |
| USD 100,000   | Prime Security Services Borrower LLC / Prime Finance Inc, 3.375%, perpetual | 97,000       | 0.06            | USD 50,000  | Realogy Group LLC / Realogy Co-Issuer Corp, 9.375%, perpetual                                      | 55,557       | 0.03            |
| USD 25,000  | Primo Water Holdings Inc, 4.375%, 30/04/29                                  | 25,000       | 0.02            | USD 50,000  | Realogy Group LLC / Realogy Co-Issuer Corp, 5.750%, perpetual                                      | 52,269       | 0.03            |
| USD 25,000  | PTC Inc, 3.625%, 15/02/25   | 25,750       | 0.02            | USD 25,000  | Rent-A-Center Inc, 6.375%, 15/02/29  | 26,844       | 0.02            |
| USD 25,000  | PTC Inc, 4.000%, 15/02/28   | 25,825       | 0.02            | USD 25,000  | Resolute Forest Products Inc, 4.875%, 01/03/26   | 25,825       | 0.02            |
| USD 50,000  | Qorvo Inc, 4.375%, 15/10/29   | 54,486       | 0.03            | USD 50,000  | Reynolds Group Issuer Inc / Reynolds Group Issuer LLC / Reynolds Group Issuer Lu, 4.000%, 15/10/27 | 49,654       | 0.03            |
| USD 25,000  | Qorvo Inc, 3.375%, 01/04/31   | 26,056       | 0.02            | USD 100,000   | RHP Hotel Properties LP / RHP Finance Corp, 4.750%, 15/10/27                                       | 102,705      | 0.07            |
| USD 25,000  | QTS Realty Trust Inc, 3.875%, 01/10/28                                      | 26,735       | 0.02            | USD 25,000  | RHP Hotel Properties LP / RHP Finance Corp, 4.500%, 15/02/29                                       | 25,021       | 0.02            |
| USD 50,000  | Quicken Loans LLC, 5.250%, 15/01/28   | 52,500       | 0.03            | USD 240,000   | Rio Oil Finance Trust Series 2018-1, 8.200%, perpetual   | 276,720      | 0.18            |
| USD 25,000  | Quicken Loans LLC / Quicken Loans Co-Issuer Inc, 3.625%, 01/03/29           | 24,688       | 0.01            | USD 50,000  | Rite Aid Corp, 7.500%, 01/07/25  | 50,625       | 0.03            |
| USD 50,000  | Quicken Loans LLC / Quicken Loans Co-Issuer Inc, 3.875%, 01/03/31           | 50,103       | 0.03            | USD 50,000  | Rite Aid Corp, 8.000%, 15/11/26  | 50,750       | 0.03            |
| USD 25,000  | QVC Inc, 4.375%, 15/03/23   | 26,362       | 0.02            | USD 25,000  | RLJ Lodging Trust LP, 3.750%, 01/07/26   | 25,250       | 0.02            |
| USD 50,000  | QVC Inc, 4.450%, 15/02/25   | 53,400       | 0.03            | USD 40,000  | Rocket Software Inc, 6.500%, 15/02/29  | 39,691       | 0.02            |
| USD 100,000   | QVC Inc, 4.750%, 15/02/27   | 105,966      | 0.07            | USD 25,000  | Rockies Express Pipeline LLC, 3.600%, 15/05/25   | 25,430       | 0.02            |
| USD 25,000  | QVC Inc, 4.375%, 01/09/28   | 25,500       | 0.02            |   |  |              |                 |
| USD 25,000  | QVC Inc, 5.950%, 15/03/43   | 25,313       | 0.02            |   |  |              |                 |
| USD 25,000  | Rackspace Technology Global Inc, 3.500%, 15/02/28                           | 24,181       | 0.01            |   |  |              |                 |

## Schedule of Investments *(continued)* as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value   | Description  | Market Value | % of Net Assets | Nominal Value   | Description  | Market Value | % of Net Assets |
|---|--|--------------|-----------------|---|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |  |              |                 |
| Corporate Bonds - 97.49% <i>(continued)</i>   |  |              |                 | Corporate Bonds - 97.49% <i>(continued)</i>   |  |              |                 |
| United States <i>(continued)</i>  |  |              |                 | United States <i>(continued)</i>  |  |              |                 |
| USD 25,000  | Rockies Express Pipeline LLC, 4.800%, 15/05/30           | 25,048       | 0.02            | USD 50,000  | Select Medical Corp, 6.250%, 15/08/26  | 53,251       | 0.03            |
| USD 25,000  | Rockies Express Pipeline LLC, 6.875%, 15/04/40           | 26,438       | 0.02            | USD 100,000   | Sensata Technologies BV, 4.000%, 15/04/29  | 101,508      | 0.06            |
| USD 25,000  | Rockies Express Pipeline LLC, 4.950%, perpetual          | 25,818       | 0.02            | USD 100,000   | Sensata Technologies Inc, 3.750%, 15/02/31   | 98,883       | 0.06            |
| USD 50,000  | Rockies Express Pipeline LLC, 7.500%, perpetual          | 55,250       | 0.03            | USD 25,000  | Service Corp International/US, 4.625%, 15/12/27  | 26,438       | 0.02            |
| USD 200,000   | Royal Caribbean Cruises Ltd, 3.700%, 15/03/28            | 191,018      | 0.12            | USD 50,000  | Service Corp International/US, 5.125%, 01/06/29  | 54,250       | 0.03            |
| USD 50,000  | RP Escrow Issuer LLC, 5.250%, 15/12/25                   | 52,187       | 0.03            | USD 50,000  | Service Corp International/US, 3.375%, 15/08/30  | 48,990       | 0.03            |
| USD 25,000  | RR Donnelley & Sons Co, 6.125%, 01/11/26                 | 26,344       | 0.02            | USD 25,000  | Service Properties Trust, 5.000%, 15/08/22   | 25,313       | 0.02            |
| USD 25,000  | Sabre GLBL Inc, 9.250%, 15/04/25                         | 29,721       | 0.02            | USD 25,000  | Service Properties Trust, 4.500%, 15/06/23   | 25,625       | 0.02            |
| USD 50,000  | Sabre GLBL Inc, 7.375%, 01/09/25                         | 54,375       | 0.03            | USD 25,000  | Service Properties Trust, 4.650%, 15/03/24   | 25,455       | 0.02            |
| USD 100,000   | Sally Holdings LLC / Sally Capital Inc, 8.750%, 30/04/25 | 109,500      | 0.07            | USD 50,000  | Service Properties Trust, 4.350%, 01/10/24   | 50,350       | 0.03            |
| USD 200,000   | SASOL Financing USA LLC, 6.500%, 27/09/28                | 225,000      | 0.14            | USD 25,000  | Service Properties Trust, 4.500%, 15/03/25   | 24,875       | 0.02            |
| USD 50,000  | SBA Communications Corp, 4.875%, 01/09/24                | 50,875       | 0.03            | USD 50,000  | Service Properties Trust, 7.500%, 15/09/25   | 56,629       | 0.04            |
| USD 75,000  | SBA Communications Corp, 3.875%, 15/02/27                | 77,018       | 0.05            | USD 50,000  | Service Properties Trust, 5.250%, 15/02/26   | 50,375       | 0.03            |
| USD 75,000  | SBA Communications Corp, 3.125%, 01/02/29                | 72,305       | 0.05            | USD 25,000  | Service Properties Trust, 4.750%, 01/10/26   | 24,656       | 0.01            |
| USD 175,000   | Scientific Games International Inc, 8.625%, 01/07/25     | 191,625      | 0.12            | USD 25,000  | Service Properties Trust, 5.500%, 15/12/27   | 26,694       | 0.02            |
| USD 50,000  | Scientific Games International Inc, 7.000%, 15/05/28     | 54,625       | 0.03            | USD 50,000  | Service Properties Trust, 3.950%, 15/01/28   | 47,125       | 0.03            |
| USD 25,000  | Scientific Games International Inc, 7.250%, 15/11/29     | 28,200       | 0.02            | USD 50,000  | Service Properties Trust, 4.950%, perpetual  | 49,312       | 0.03            |
| USD 50,000  | SCIH Salt Holdings Inc, 4.875%, 01/05/28                 | 49,994       | 0.03            | USD 50,000  | Shea Homes LP / Shea Homes Funding Corp, 4.750%, 15/02/28  | 51,360       | 0.04            |
| USD 25,000  | SCIH Salt Holdings Inc, 6.625%, perpetual                | 25,063       | 0.02            | USD 25,000  | Shift4 Payments LLC / Shift4 Payments Finance Sub Inc, 4.625%, 01/11/26                          | 26,094       | 0.02            |
| USD 75,000  | Scotts Miracle-Gro Co, 4.500%, 15/10/29                  | 78,094       | 0.05            | USD 25,000  | Signal Parent Inc, 6.125%, perpetual   | 24,000       | 0.01            |
| USD 25,000  | Scripps Escrow II Inc, 3.875%, 15/01/29                  | 24,801       | 0.01            | USD 25,000  | Silgan Holdings Inc, 4.125%, 01/02/28  | 25,938       | 0.02            |
| USD 25,000  | Scripps Escrow II Inc, 5.375%, 15/01/31                  | 24,921       | 0.02            | EUR 100,000   | Silgan Holdings Inc, 2.250%, 01/06/28  | 119,183      | 0.08            |
| USD 25,000  | Scripps Escrow Inc, 5.875%, 15/07/27                     | 25,813       | 0.02            | USD 50,000  | Simmons Foods Inc/Simmons Prepared Foods Inc/Simmons Pet Food Inc/Simmons Feed, 4.625%, 01/03/29 | 50,434       | 0.03            |
| USD 25,000  | Sealed Air Corp, 4.875%, 01/12/22                        | 26,000       | 0.02            | USD 125,000   | Sinclair Television Group Inc, 5.500%, 01/03/30  | 126,921      | 0.08            |
| USD 25,000  | Sealed Air Corp, 5.250%, 01/04/23                        | 26,422       | 0.02            | USD 25,000  | Sinclair Television Group Inc, 4.125%, 01/12/30  | 24,563       | 0.01            |
| USD 25,000  | Sealed Air Corp, 5.500%, 15/09/25                        | 27,844       | 0.02            | USD 150,000   | Sirius XM Radio Inc, 5.000%, 01/08/27  | 157,162      | 0.10            |
| USD 25,000  | Sealed Air Corp, 4.000%, 01/12/27                        | 26,517       | 0.02            | USD 125,000   | Sirius XM Radio Inc, 4.000%, 15/07/28  | 128,882      | 0.08            |
| USD 25,000  | Sealed Air Corp, 6.875%, 15/07/33                        | 31,750       | 0.02            |   |  |              |                 |
| USD 25,000  | Sealed Air Corp, 5.125%, perpetual                       | 27,219       | 0.02            |   |  |              |                 |
| USD 25,000  | SeaWorld Parks & Entertainment Inc, 9.500%, perpetual    | 26,813       | 0.02            |   |  |              |                 |
| USD 25,000  | SEG Holdings LLC / SEG Finance Corp, 5.625%, 15/10/28    | 26,243       | 0.02            |   |  |              |                 |

## Schedule of Investments *(continued)* as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value   | Description   | Market Value | % of Net Assets | Nominal Value   | Description   | Market Value | % of Net Assets |
|---|---|--------------|-----------------|---|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |   |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |   |              |                 |
| Corporate Bonds - 97.49% <i>(continued)</i>   |   |              |                 | Corporate Bonds - 97.49% <i>(continued)</i>   |   |              |                 |
| United States <i>(continued)</i>  |   |              |                 | United States <i>(continued)</i>  |   |              |                 |
| USD 200,000   | Sirius XM Radio Inc, 5.500%, 01/07/29   | 217,940      | 0.14            | USD 50,000  | SRS Distribution Inc, 4.625%, 01/07/28  | 51,125       | 0.03            |
| USD 100,000   | Sirius XM Radio Inc, 4.125%, 01/07/30   | 101,250      | 0.06            | USD 50,000  | SRS Distribution Inc, 6.125%, perpetual   | 51,455       | 0.03            |
| USD 100,000   | Six Flags Entertainment Corp, 5.500%, 15/04/27                                | 103,133      | 0.07            | USD 100,000   | SS&C Technologies Inc, 5.500%, 30/09/27   | 105,970      | 0.07            |
| USD 25,000  | Six Flags Theme Parks Inc, 7.000%, 01/07/25                                   | 26,943       | 0.02            | EUR 100,000   | Standard Industries Inc, 2.250%, 21/11/26                                       | 117,955      | 0.08            |
| USD 25,000  | Sizzling Platter LLC / Sizzling Platter Finance Corp, 8.500%, 28/11/25        | 25,813       | 0.02            | USD 50,000  | Standard Industries Inc, 5.000%, 15/02/27                                       | 51,781       | 0.03            |
| USD 25,000  | SLM Corp, 4.200%, 29/10/25  | 26,906       | 0.02            | USD 50,000  | Standard Industries Inc, 4.750%, 15/01/28                                       | 52,335       | 0.03            |
| USD 30,000  | SM Energy Co, 6.500%, 15/07/28  | 30,826       | 0.02            | USD 50,000  | Standard Industries Inc, 4.375%, 15/07/30                                       | 51,562       | 0.03            |
| USD 25,000  | Sotheby's, 7.375%, 15/10/27   | 26,969       | 0.02            | USD 50,000  | Standard Industries Inc, 3.375%, 15/01/31                                       | 47,860       | 0.03            |
| USD 50,000  | Southwestern Energy Co, 6.450%, 23/01/25                                      | 55,350       | 0.03            | USD 100,000   | Staples Inc, 7.500%, 15/04/26   | 103,750      | 0.07            |
| USD 25,000  | Southwestern Energy Co, 7.750%, 01/10/27                                      | 27,125       | 0.02            | USD 70,000  | Staples Inc, 10.750%, 15/04/27  | 71,165       | 0.05            |
| USD 25,000  | Spanish Broadcasting System Inc, 9.750%, perpetual                            | 25,250       | 0.02            | USD 25,000  | Starwood Property Trust Inc, 5.500%, 01/11/23                                   | 26,188       | 0.02            |
| USD 25,000  | Specialty Building Products Holdings LLC / SBP Finance Corp, 6.375%, 30/09/26 | 26,111       | 0.02            | USD 25,000  | Starwood Property Trust Inc, 4.750%, 15/03/25                                   | 26,000       | 0.02            |
| EUR 100,000   | Spectrum Brands Inc, 4.000%, 01/10/26   | 121,121      | 0.08            | USD 70,000  | Station Casinos LLC, 4.500%, 15/02/28   | 71,193       | 0.05            |
| USD 25,000  | Spectrum Brands Inc, 5.000%, 01/10/29   | 26,500       | 0.02            | USD 25,000  | Stericycle Inc, 3.875%, 15/01/29  | 24,951       | 0.02            |
| USD 25,000  | Spectrum Brands Inc, 5.500%, 15/07/30   | 26,938       | 0.02            | USD 25,000  | StoneX Group Inc, 8.625%, perpetual   | 26,719       | 0.02            |
| USD 25,000  | Spectrum Brands Inc, 3.875%, 15/03/31   | 24,566       | 0.01            | USD 25,000  | Suburban Propane Partners LP/Suburban Energy Finance Corp, 5.875%, 01/03/27     | 26,248       | 0.02            |
| USD 25,000  | Speedway Motorsports LLC / Speedway Funding II Inc, 4.875%, perpetual         | 25,219       | 0.02            | USD 50,000  | Suburban Propane Partners LP/Suburban Energy Finance Corp, 5.000%, 01/06/31     | 51,187       | 0.03            |
| USD 25,000  | Spirit AeroSystems Inc, 3.950%, 15/06/23                                      | 25,138       | 0.02            | USD 25,000  | Summit Materials LLC / Summit Materials Finance Corp, 6.500%, 15/03/27          | 26,462       | 0.02            |
| USD 25,000  | Spirit AeroSystems Inc, 5.500%, 15/01/25                                      | 26,563       | 0.02            | USD 25,000  | Summit Materials LLC / Summit Materials Finance Corp, 5.250%, 15/01/29          | 26,561       | 0.02            |
| USD 50,000  | Spirit AeroSystems Inc, 7.500%, 15/04/25                                      | 53,375       | 0.03            | USD 25,000  | Summit Midstream Holdings LLC / Summit Midstream Finance Corp, 5.750%, 15/04/25 | 22,938       | 0.01            |
| USD 50,000  | Spirit AeroSystems Inc, 4.600%, 15/06/28                                      | 49,000       | 0.03            | USD 25,000  | SunCoke Energy Inc, 4.875%, 30/06/29  | 24,969       | 0.02            |
| USD 50,000  | Spirit AeroSystems Inc, 3.850%, perpetual                                     | 52,125       | 0.03            | USD 25,000  | Sunoco LP / Sunoco Finance Corp, 6.000%, 15/04/27                               | 26,081       | 0.02            |
| USD 125,000   | Sprint Capital Corp, 6.875%, 15/11/28   | 160,312      | 0.10            | USD 25,000  | Sunoco LP / Sunoco Finance Corp, 5.875%, 15/03/28                               | 26,563       | 0.02            |
| USD 100,000   | Sprint Capital Corp, 8.750%, 15/03/32   | 152,000      | 0.10            | USD 50,000  | Sunoco LP / Sunoco Finance Corp, 4.500%, 15/05/29                               | 50,875       | 0.03            |
| USD 100,000   | Sprint Communications Inc, 6.000%, 15/11/22                                   | 105,875      | 0.07            | USD 70,000  | Surgery Center Holdings Inc, 10.000%, 15/04/27                                  | 76,825       | 0.05            |
| USD 200,000   | Sprint Corp, 7.875%, 15/09/23   | 227,215      | 0.15            | USD 25,000  | Switch Ltd, 3.750%, 15/09/28  | 25,313       | 0.02            |
| USD 125,000   | Sprint Corp, 7.125%, 15/06/24   | 144,219      | 0.09            | USD 25,000  | Switch Ltd, 4.125%, 15/06/29  | 25,656       | 0.02            |
| USD 375,000   | Sprint Corp, 7.625%, 15/02/25   | 447,939      | 0.29            | USD 25,000  | Syneos Health Inc, 3.625%, 15/01/29   | 24,750       | 0.01            |
| USD 125,000   | Square Inc, 3.500%, 01/06/31  | 126,094      | 0.08            |   |   |              |                 |
| USD 50,000  | SRM Escrow Issuer LLC, 6.000%, 01/11/28                                       | 52,997       | 0.03            |   |   |              |                 |

## Schedule of Investments *(continued)* as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value   | Description   | Market Value | % of Net Assets | Nominal Value   | Description                                      | Market Value | % of Net Assets |
|---|---|--------------|-----------------|---|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |   |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |  |              |                 |
| Corporate Bonds - 97.49% <i>(continued)</i>   |   |              |                 | Corporate Bonds - 97.49% <i>(continued)</i>   |  |              |                 |
| United States <i>(continued)</i>  |   |              |                 | United States <i>(continued)</i>  |  |              |                 |
| USD 25,000  | Synovus Financial Corp, 5.900%, perpetual   | 27,123       | 0.02            | USD 100,000   | Tenet Healthcare Corp, 5.125%, 01/11/27          | 104,875      | 0.07            |
| USD 25,000  | Talen Energy Supply LLC, 10.500%, 15/01/26  | 18,313       | 0.01            | USD 125,000   | Tenet Healthcare Corp, 6.125%, 01/10/28          | 133,350      | 0.09            |
| USD 200,000   | Talen Energy Supply LLC, 7.625%, perpetual  | 187,142      | 0.12            | USD 20,000  | Tenneco Inc, 5.000%, 15/07/26                    | 19,894       | 0.01            |
| USD 50,000  | Tallgrass Energy Partners LP / Tallgrass Energy Finance Corp, 5.500%, 15/01/28        | 50,875       | 0.03            | USD 25,000  | Tenneco Inc, 7.875%, 15/01/29                    | 28,234       | 0.02            |
| USD 50,000  | Tallgrass Energy Partners LP / Tallgrass Energy Finance Corp, 6.000%, 31/12/30        | 51,981       | 0.03            | USD 50,000  | Tenneco Inc, 5.125%, 15/04/29                    | 51,379       | 0.03            |
| USD 25,000  | Tallgrass Energy Partners LP / Tallgrass Energy Finance Corp, 7.500%, perpetual       | 27,375       | 0.02            | USD 25,000  | Terex Corp, 5.000%, 15/05/29                     | 26,063       | 0.02            |
| USD 25,000  | Talos Production Inc, 12.000%, 15/01/26   | 26,500       | 0.02            | USD 100,000   | TerraForm Power Operating LLC, 4.250%, 31/01/23  | 102,625      | 0.07            |
| USD 100,000   | Targa Resources Partners LP / Targa Resources Partners Finance Corp, 5.375%, 01/02/27 | 104,125      | 0.07            | USD 25,000  | TerraForm Power Operating LLC, 5.000%, 31/01/28  | 26,469       | 0.02            |
| USD 100,000   | Targa Resources Partners LP / Targa Resources Partners Finance Corp, 5.000%, 15/01/28 | 105,500      | 0.07            | USD 25,000  | TerraForm Power Operating LLC, 4.750%, perpetual | 25,604       | 0.02            |
| USD 50,000  | Targa Resources Partners LP / Targa Resources Partners Finance Corp, 6.875%, 15/01/29 | 56,331       | 0.04            | USD 50,000  | Terrier Media Buyer Inc, 8.875%, 15/12/27        | 54,080       | 0.03            |
| USD 50,000  | Targa Resources Partners LP / Targa Resources Partners Finance Corp, 4.875%, 01/02/31 | 54,125       | 0.03            | USD 100,000   | Tesla Inc, 5.300%, 15/08/25                      | 103,364      | 0.07            |
| USD 100,000   | Targa Resources Partners LP / Targa Resources Partners Finance Corp, 4.000%, 15/01/32 | 102,865      | 0.07            | USD 25,000  | Titan International Inc, 7.000%, perpetual       | 26,156       | 0.02            |
| USD 25,000  | Taylor Morrison Communities Inc, 5.750%, 15/01/28                                     | 28,225       | 0.02            | USD 75,000  | TK Elevator US Newco Inc, 5.250%, 15/07/27       | 79,031       | 0.05            |
| USD 25,000  | Taylor Morrison Communities Inc, 5.875%, perpetual                                    | 28,281       | 0.02            | USD 50,000  | TKC Holdings Inc, 6.875%, perpetual              | 51,562       | 0.03            |
| USD 25,000  | Taylor Morrison Communities Inc, 5.125%, perpetual                                    | 27,031       | 0.02            | USD 50,000  | T-Mobile USA Inc, 2.250%, 15/02/26               | 50,375       | 0.03            |
| USD 25,000  | TEGNA Inc, 4.750%, 15/03/26   | 26,625       | 0.02            | USD 25,000  | T-Mobile USA Inc, 5.375%, 15/04/27               | 26,626       | 0.02            |
| USD 50,000  | TEGNA Inc, 4.625%, 15/03/28   | 51,875       | 0.03            | USD 150,000   | T-Mobile USA Inc, 4.750%, 01/02/28               | 160,687      | 0.10            |
| USD 50,000  | TEGNA Inc, 5.000%, 15/09/29   | 52,324       | 0.03            | USD 50,000  | T-Mobile USA Inc, 2.625%, 15/02/29               | 49,375       | 0.03            |
| USD 50,000  | Teleflex Inc, 4.625%, 15/11/27  | 53,259       | 0.03            | USD 100,000   | T-Mobile USA Inc, 2.250%, perpetual              | 100,750      | 0.06            |
| USD 25,000  | Teleflex Inc, 4.250%, 01/06/28  | 26,063       | 0.02            | USD 250,000   | T-Mobile USA Inc, 2.625%, perpetual              | 255,625      | 0.16            |
| USD 225,000   | Tempo Acquisition LLC / Tempo Acquisition Finance Corp, 5.750%, 01/06/25              | 236,812      | 0.15            | USD 100,000   | T-Mobile USA Inc, 3.375%, perpetual              | 103,199      | 0.07            |
| USD 50,000  | Tempur Sealy International Inc, 4.000%, 15/04/29                                      | 50,622       | 0.03            | USD 100,000   | T-Mobile USA Inc, 3.500%, perpetual              | 103,459      | 0.07            |
| USD 300,000   | Tenet Healthcare Corp, 6.750%, 15/06/23   | 327,375      | 0.21            | USD 25,000  | TMS International Corp, 6.250%, perpetual        | 26,250       | 0.02            |
| USD 200,000   | Tenet Healthcare Corp, 4.625%, 15/07/24   | 204,390      | 0.13            | USD 25,000  | Toll Brothers Finance Corp, 4.875%, 15/11/25     | 28,059       | 0.02            |
| USD 50,000  | Tenet Healthcare Corp, 7.500%, 01/04/25   | 53,937       | 0.03            | USD 25,000  | Toll Brothers Finance Corp, 4.350%, 15/02/28     | 27,437       | 0.02            |
| USD 100,000   | Tenet Healthcare Corp, 4.875%, 01/01/26   | 103,720      | 0.07            | USD 50,000  | Toll Brothers Finance Corp, 3.800%, 01/11/29     | 53,625       | 0.03            |
| USD 75,000  | Tenet Healthcare Corp, 6.250%, 01/02/27   | 78,281       | 0.05            | USD 25,000  | Toll Brothers Finance Corp, 4.375%, perpetual    | 26,063       | 0.02            |
|   |   |              |                 | USD 25,000  | Toll Brothers Finance Corp, 4.875%, perpetual    | 28,367       | 0.02            |
|   |   |              |                 | USD 25,000  | Townsquare Media Inc, 6.875%, 01/02/26           | 26,750       | 0.02            |
|   |   |              |                 | USD 50,000  | TransDigm Inc, 8.000%, 15/12/25                  | 54,025       | 0.03            |
|   |   |              |                 | USD 300,000   | TransDigm Inc, 6.250%, 15/03/26                  | 316,500      | 0.20            |
|   |   |              |                 | USD 110,000   | TransDigm Inc, 7.500%, 15/03/27                  | 117,012      | 0.07            |
|   |   |              |                 | USD 125,000   | TransDigm Inc, 5.500%, 15/11/27                  | 130,312      | 0.08            |

## Schedule of Investments *(continued)* as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value   | Description   | Market Value | % of Net Assets | Nominal Value   | Description   | Market Value | % of Net Assets |
|---|---|--------------|-----------------|---|---|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |   |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i> |   |              |                 |
| Corporate Bonds - 97.49% <i>(continued)</i>   |   |              |                 | Corporate Bonds - 97.49% <i>(continued)</i>   |   |              |                 |
| United States <i>(continued)</i>  |   |              |                 | United States <i>(continued)</i>  |   |              |                 |
| USD 100,000   | TransDigm Inc, 4.625%, 15/01/29                               | 100,035      | 0.06            | USD 75,000  | United Rentals North America Inc, 4.875%, 15/01/28                            | 79,598       | 0.05            |
| USD 100,000   | TransDigm Inc, 4.875%, perpetual                              | 101,000      | 0.06            | USD 25,000  | United Rentals North America Inc, 5.250%, 15/01/30                            | 27,385       | 0.02            |
| USD 100,000   | Travel & Leisure Co, 3.900%, 01/03/23                         | 103,125      | 0.07            | USD 50,000  | United Rentals North America Inc, 3.875%, 15/02/31                            | 50,875       | 0.03            |
| USD 25,000  | Travel & Leisure Co, 6.000%, 01/04/27                         | 27,541       | 0.02            | USD 75,000  | United Rentals North America Inc, 4.000%, perpetual                           | 77,250       | 0.05            |
| USD 25,000  | TreeHouse Foods Inc, 4.000%, 01/09/28                         | 24,813       | 0.01            | USD 25,000  | United States Cellular Corp, 6.700%, perpetual                                | 30,625       | 0.02            |
| USD 50,000  | TRI Pointe Group Inc / TRI Pointe Homes Inc, 5.875%, 15/06/24 | 55,630       | 0.04            | USD 100,000   | United States Steel Corp, 6.250%, 15/03/26                                    | 103,349      | 0.07            |
| USD 25,000  | Tri Pointe Homes Inc, 5.250%, 01/06/27                        | 27,125       | 0.02            | USD 50,000  | United States Steel Corp, 6.650%, perpetual                                   | 53,500       | 0.03            |
| USD 25,000  | Tri Pointe Homes Inc, 5.700%, 15/06/28                        | 27,562       | 0.02            | USD 75,000  | United Wholesale Mortgage LLC, 5.500%, 15/11/25                               | 76,770       | 0.05            |
| USD 25,000  | TriMas Corp, 4.125%, perpetual                                | 25,308       | 0.02            | USD 25,000  | Uniti Group LP / Uniti Group Finance Inc / CSL Capital LLC, 4.750%, 15/04/28  | 24,938       | 0.02            |
| USD 50,000  | Trinity Industries Inc, 4.550%, perpetual                     | 53,255       | 0.03            | USD 100,000   | Uniti Group LP / Uniti Group Finance Inc / CSL Capital LLC, 4.750%, perpetual | 99,750       | 0.06            |
| USD 25,000  | TripAdvisor Inc, 7.000%, 15/07/25                             | 26,900       | 0.02            | USD 50,000  | Uniti Group LP / Uniti Group Finance Inc / CSL Capital LLC, 6.500%, perpetual | 50,125       | 0.03            |
| USD 50,000  | Triton Water Holdings Inc, 6.250%, 01/04/29                   | 50,125       | 0.03            | USD 25,000  | Univar Solutions USA Inc/Washington, 5.125%, 01/12/27                         | 26,281       | 0.02            |
| USD 42,000  | Triumph Group Inc, 8.875%, 01/06/24                           | 46,725       | 0.03            | USD 175,000   | Univision Communications Inc, 6.625%, 01/06/27                                | 189,702      | 0.12            |
| USD 50,000  | Triumph Group Inc, 7.750%, 15/08/25                           | 51,435       | 0.03            | USD 50,000  | Univision Communications Inc, 4.500%, 01/05/29                                | 50,375       | 0.03            |
| USD 25,000  | Tronox Inc, 6.500%, 01/05/25                                  | 26,457       | 0.02            | USD 50,000  | Urban One Inc, 7.375%, 01/02/28   | 54,000       | 0.03            |
| USD 50,000  | Tronox Inc, 4.625%, 15/03/29                                  | 50,561       | 0.03            | USD 25,000  | US Acute Care Solutions LLC, 6.375%, 01/03/26                                 | 25,833       | 0.02            |
| USD 25,000  | TTM Technologies Inc, 4.000%, 01/03/29                        | 25,152       | 0.02            | USD 25,000  | US Concrete Inc, 5.125%, 01/03/29   | 27,312       | 0.02            |
| USD 50,000  | Tutor Perini Corp, 6.875%, 01/05/25                           | 51,437       | 0.03            | USD 50,000  | US Foods Inc, 6.250%, 15/04/25  | 53,062       | 0.03            |
| USD 50,000  | Twilio Inc, 3.625%, perpetual                                 | 51,000       | 0.03            | USD 50,000  | US Foods Inc, 4.750%, perpetual   | 51,000       | 0.03            |
| USD 25,000  | Twilio Inc, 3.875%, perpetual                                 | 25,656       | 0.02            | USD 50,000  | US Renal Care Inc, 10.625%, perpetual   | 52,437       | 0.03            |
| USD 50,000  | Twitter Inc, 3.875%, 15/12/27                                 | 53,125       | 0.03            | USD 100,000   | USA Compression Partners LP / USA Compression Finance Corp, 6.875%, 01/04/26  | 105,269      | 0.07            |
| USD 100,000   | Uber Technologies Inc, 7.500%, 15/05/25                       | 108,909      | 0.06            | USD 25,000  | Vail Resorts Inc, 6.250%, 15/05/25  | 26,760       | 0.02            |
| USD 25,000  | Uber Technologies Inc, 6.250%, perpetual                      | 26,905       | 0.02            | USD 25,000  | Valvoline Inc, 4.250%, 15/02/30   | 25,812       | 0.02            |
| USD 25,000  | Under Armour Inc, 3.250%, 15/06/26                            | 25,902       | 0.02            | USD 25,000  | Valvoline Inc, 3.625%, 15/06/31   | 25,000       | 0.02            |
| USD 25,000  | Unisys Corp, 6.875%, 01/11/27                                 | 27,321       | 0.02            | USD 50,000  | Vector Group Ltd, 5.750%, 01/02/29  | 51,048       | 0.03            |
| USD 25,000  | United Airlines Holdings Inc, 4.250%, 01/10/22                | 25,594       | 0.02            | USD 100,000   | Veritas US Inc / Veritas Bermuda Ltd, 7.500%, 01/09/25                        | 104,125      | 0.07            |
| USD 50,000  | United Airlines Holdings Inc, 5.000%, 01/02/24                | 51,875       | 0.03            | USD 100,000   | Verscend Escrow Corp, 9.750%, 15/08/26  | 105,375      | 0.07            |
| USD 25,000  | United Airlines Holdings Inc, 4.875%, 15/01/25                | 25,938       | 0.02            | USD 25,000  | ViacomCBS Inc, 6.250%, 28/02/57   | 28,627       | 0.02            |
| USD 100,000   | United Airlines Inc, 4.375%, 15/04/26                         | 103,500      | 0.07            | USD 25,000  | Viasat Inc, 5.625%, 15/04/27  | 26,096       | 0.02            |
| USD 100,000   | United Airlines Inc, 4.625%, 15/04/29                         | 103,500      | 0.07            | USD 25,000  | Viasat Inc, 6.500%, 15/07/28  | 26,662       | 0.02            |
| USD 25,000  | United Natural Foods Inc, 6.750%, 15/10/28                    | 26,904       | 0.02            |   |   |              |                 |
| USD 50,000  | United Rentals North America Inc, 5.875%, 15/09/26            | 51,739       | 0.03            |   |   |              |                 |
| USD 50,000  | United Rentals North America Inc, 5.500%, 15/05/27            | 53,000       | 0.03            |   |   |              |                 |



## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value  | Description  | Market Value | % of Net Assets | Nominal Value  | Description  | Market Value | % of Net Assets |
|--|--|--------------|-----------------|--|--|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 | Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued) |  |              |                 |
| Corporate Bonds - 97.49% (continued)   |  |              |                 | Corporate Bonds - 97.49% (continued)   |  |              |                 |
| United States (continued)  |  |              |                 | United States (continued)  |  |              |                 |
| USD 25,000   | VICI Properties LP / VICI Note Co Inc, 3.500%, 15/02/25    | 25,494       | 0.02            | USD 20,000   | Western Midstream Operating LP, 5.500%, 15/08/48                         | 21,768       | 0.01            |
| USD 50,000   | VICI Properties LP / VICI Note Co Inc, 4.250%, 01/12/26    | 52,011       | 0.03            | USD 100,000  | Western Midstream Operating LP, 6.500%, 01/02/50                         | 115,250      | 0.07            |
| USD 25,000   | VICI Properties LP / VICI Note Co Inc, 3.750%, 15/02/27    | 25,428       | 0.02            | USD 50,000   | WeWork Cos Inc, 7.875%, 01/05/25   | 52,250       | 0.03            |
| USD 50,000   | VICI Properties LP / VICI Note Co Inc, 4.625%, 01/12/29    | 53,125       | 0.03            | USD 50,000   | White Cap Buyer LLC, 6.875%, 15/10/28                                    | 53,512       | 0.03            |
| USD 50,000   | VICI Properties LP / VICI Note Co Inc, 4.125%, 15/08/30    | 51,341       | 0.03            | USD 25,000   | White Cap Parent LLC, 8.250%, perpetual                                  | 25,867       | 0.02            |
| USD 50,000   | VICI Properties LP / VICI Note Co Inc, 4.625%, perpetual   | 53,125       | 0.03            | USD 25,000   | William Carter Co, 5.500%, 15/05/25                                      | 26,450       | 0.02            |
| USD 75,000   | Victors Merger Corp, 6.375%, 15/05/29                      | 75,562       | 0.05            | USD 25,000   | William Carter Co, 5.625%, 15/03/27                                      | 26,305       | 0.02            |
| USD 50,000   | Vine Energy Holdings LLC, 6.750%, perpetual                | 52,673       | 0.03            | USD 25,000   | Williams Scotsman International Inc, 4.625%, 15/08/28                    | 25,818       | 0.02            |
| USD 25,000   | Viper Energy Partners LP, 5.375%, 01/11/27                 | 26,043       | 0.02            | USD 75,000   | Windstream Escrow LLC / Windstream Escrow Finance Corp, 7.750%, 15/08/28 | 77,250       | 0.05            |
| USD 25,000   | Vista Outdoor Inc, 4.500%, 15/03/29                        | 25,438       | 0.02            | USD 25,000   | Winnebago Industries Inc, 6.250%, 15/07/28                               | 26,938       | 0.02            |
| USD 50,000   | Vistra Operations Co LLC, 5.625%, 15/02/27                 | 51,875       | 0.03            | EUR 100,000  | WMG Acquisition Corp, 2.750%, 15/07/28                                   | 121,359      | 0.08            |
| USD 100,000  | Vistra Operations Co LLC, 5.000%, 31/07/27                 | 102,500      | 0.07            | USD 25,000   | WMG Acquisition Corp, 3.875%, 15/07/30                                   | 25,248       | 0.02            |
| USD 100,000  | Vistra Operations Co LLC, 4.375%, 01/05/29                 | 100,500      | 0.06            | USD 50,000   | WMG Acquisition Corp, 3.000%, 15/02/31                                   | 47,373       | 0.03            |
| USD 25,000   | Vizient Inc, 6.250%, 15/05/27                              | 26,344       | 0.02            | USD 100,000  | Wolverine Escrow LLC, 9.000%, perpetual                                  | 97,500       | 0.06            |
| USD 25,000   | Vm Consolidated Inc, 5.500%, perpetual                     | 25,438       | 0.02            | USD 125,000  | WR Grace & Co-Conn, 5.625%, 01/10/24                                     | 138,171      | 0.09            |
| USD 50,000   | WASH Multifamily Acquisition Inc, 5.750%, 15/04/26         | 52,205       | 0.03            | USD 25,000   | WR Grace & Co-Conn, 4.875%, 15/06/27                                     | 26,508       | 0.02            |
| USD 25,000   | Watco Cos LLC / Watco Finance Corp, 6.500%, 15/06/27       | 26,750       | 0.02            | USD 25,000   | WW International Inc, 4.500%, perpetual                                  | 25,188       | 0.02            |
| USD 25,000   | Weekley Homes LLC / Weekley Finance Corp, 4.875%, 15/09/28 | 25,875       | 0.02            | USD 25,000   | Wyndham Hotels & Resorts Inc, 4.375%, 15/08/28                           | 25,915       | 0.02            |
| USD 100,000  | Welbilt Inc, 9.500%, 15/02/24                              | 104,720      | 0.07            | USD 25,000   | Wynn Las Vegas LLC / Wynn Las Vegas Capital Corp, 4.250%, 30/05/23       | 25,938       | 0.02            |
| USD 75,000   | WESCO Distribution Inc, 7.125%, 15/06/25                   | 81,052       | 0.05            | USD 75,000   | Wynn Las Vegas LLC / Wynn Las Vegas Capital Corp, 5.500%, 01/03/25       | 80,764       | 0.05            |
| USD 75,000   | WESCO Distribution Inc, 7.250%, 15/06/28                   | 83,539       | 0.05            | USD 50,000   | Wynn Las Vegas LLC / Wynn Las Vegas Capital Corp, 5.250%, 15/05/27       | 53,705       | 0.03            |
| USD 100,000  | Western Digital Corp, 4.750%, 15/02/26                     | 111,000      | 0.07            | USD 25,000   | Wynn Resorts Finance LLC / Wynn Resorts Capital Corp, 7.750%, 15/04/25   | 26,938       | 0.02            |
| USD 25,000   | Western Global Airlines, 10.375%, perpetual                | 28,585       | 0.02            | USD 25,000   | Wynn Resorts Finance LLC / Wynn Resorts Capital Corp, 5.125%, 01/10/29   | 26,375       | 0.02            |
| USD 50,000   | Western Midstream Operating LP, 4.350%, 01/02/25           | 52,829       | 0.03            | USD 50,000   | Xerox Corp, 4.375%, 15/03/23   | 52,217       | 0.03            |
| USD 25,000   | Western Midstream Operating LP, 4.650%, 01/07/26           | 26,680       | 0.02            | USD 25,000   | Xerox Corp, 3.800%, 15/05/24   | 26,000       | 0.02            |
| USD 25,000   | Western Midstream Operating LP, 4.750%, 15/08/28           | 27,000       | 0.02            | USD 25,000   | Xerox Corp, 6.750%, 15/12/39   | 27,533       | 0.02            |
| USD 50,000   | Western Midstream Operating LP, 5.300%, 01/02/30           | 56,000       | 0.04            | USD 25,000   | Xerox Holdings Corp, 5.000%, 15/08/25                                    | 26,391       | 0.02            |
| USD 100,000  | Western Midstream Operating LP, 5.450%, 01/04/44           | 107,750      | 0.07            |  |  |              |                 |
| USD 110,000  | Western Midstream Operating LP, 5.300%, 01/03/48           | 117,150      | 0.07            |  |  |              |                 |

## Schedule of Investments *(continued)* as at 30 June 2021 (Expressed in US Dollar)

| Nominal Value   | Description   | Market Value | % of Net Assets | Nominal Value                                    | Description   | 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 - 97.49% <i>(continued)</i>   |   |              |                 | Corporate Bonds - 2.03% <i>(continued)</i>       |   |              |                 |             |  |
| United States <i>(continued)</i>  |   |              |                 | Germany  |   |              |                 |             |  |
| USD 25,000  | Xerox Holdings Corp, 5.500%, 15/08/28   | 25,975       | 0.02            | EUR 100,000                                      | Deutsche Lufthansa AG, 3.750%, perpetual                                      | 122,160      | 0.08            |             |  |
| USD 25,000  | XHR LP, 6.375%, 15/08/25  | 26,594       | 0.02            | USD 40,000                                       | RWE AG, 1.000%, perpetual   | 46,352       | 0.03            |             |  |
| USD 50,000  | XPO CNW Inc, 6.700%, perpetual  | 59,750       | 0.04            | EUR 100,000                                      | Vertical Holdco GmbH, 6.625%, perpetual                                       | 126,304      | 0.08            |             |  |
| USD 100,000   | XPO Logistics Inc, 6.250%, 01/05/25   | 106,630      | 0.07            | <b>Total Germany</b>                             |   |              | <b>294,816</b>  | <b>0.19</b> |  |
| USD 25,000  | Yum! Brands Inc, 3.875%, 01/11/23   | 26,250       | 0.02            | Ireland  |   |              |                 |             |  |
| USD 100,000   | Yum! Brands Inc, 7.750%, 01/04/25   | 108,750      | 0.07            | USD 50,000                                       | Virgin Media Vendor Financing Notes IV DAC, 5.000%, perpetual                 | 51,000       | 0.03            |             |  |
| USD 50,000  | Yum! Brands Inc, 3.625%, 15/03/31   | 49,750       | 0.03            | <b>Total Ireland</b>                             |   |              | <b>51,000</b>   | <b>0.03</b> |  |
| USD 100,000   | Yum! Brands Inc, 4.625%, 31/01/32   | 105,000      | 0.07            | Italy  |   |              |                 |             |  |
| USD 75,000  | Yum! Brands Inc, 6.875%, perpetual  | 93,000       | 0.06            | GBP 100,000                                      | Intesa Sanpaolo SpA, 5.148%, 10/06/30   | 157,317      | 0.10            |             |  |
| USD 30,000  | Yum! Brands Inc, 5.350%, perpetual  | 31,875       | 0.02            | <b>Total Italy</b>                               |   |              | <b>157,317</b>  | <b>0.10</b> |  |
| USD 100,000   | Zayo Group Holdings Inc, 6.125%, 01/03/28   | 102,125      | 0.07            | Luxembourg                                       |   |              |                 |             |  |
| USD 50,000  | ZF North America Capital Inc, 4.750%, 29/04/25  | 54,000       | 0.03            | EUR 100,000                                      | Sig Combibloc Purchaser, 1.875%, 18/06/23                                     | 122,592      | 0.08            |             |  |
| USD 25,000  | ZoomInfo Technologies LLC/ZoomInfo Finance Corp, 3.875%, 01/02/29                               | 24,844       | 0.02            | <b>Total Luxembourg</b>                          |   |              | <b>122,592</b>  | <b>0.08</b> |  |
| <b>Total United States</b>  |   |              | <b>49.44</b>    | Netherlands                                      |   |              |                 |             |  |
| <b>Total Corporate Bonds</b>  |   |              | <b>97.49</b>    | EUR 100,000                                      | Abertis Finance BV, 1.000%, perpetual   | 122,593      | 0.08            |             |  |
| Government Bonds - 0.13%  |   |              |                 | EUR 200,000                                      | Telefonica Europe BV, 1.000%, perpetual                                       | 260,579      | 0.17            |             |  |
| Turkey  |   |              |                 | <b>Total Netherlands</b>                         |   |              | <b>383,172</b>  | <b>0.25</b> |  |
| USD 200,000   | Turkiye Ihracat Kredi Bankasi AS, 5.375%, perpetual   | 205,404      | 0.13            | Norway   |   |              |                 |             |  |
| <b>Total Turkey</b>   |   |              | <b>0.13</b>     | EUR 100,000                                      | Adevinta ASA, 3.000%, 15/11/27  | 122,592      | 0.08            |             |  |
| <b>Total Government Bonds</b>   |   |              | <b>0.13</b>     | <b>Total Norway</b>                              |   |              | <b>122,592</b>  | <b>0.08</b> |  |
| Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market              |   |              |                 | 150,318,015                                      | 97.62   | Spain        |                 |             |  |
| Other transferable securities   |   |              |                 | United Kingdom                                   |   |              |                 |             |  |
| Corporate Bonds - 2.03%   |   |              |                 | United States                                    |   |              |                 |             |  |
| Brazil  |   |              |                 | USD 50,000                                       | Adtalem Global Education Inc, 5.500%, 01/03/28                                | 50,935       | 0.03            |             |  |
| USD 200,000   | Centrais Eletricas Brasileiras SA, 4.625%, perpetual  | 206,400      | 0.14            | USD 100,000                                      | Allied Universal Holdco LLC / Allied Universal Finance Corp, 6.000%, 01/06/29 | 101,379      | 0.06            |             |  |
| <b>Total Brazil</b>   |   |              | <b>0.14</b>     | USD 25,000                                       | Arches Buyer Inc, 4.250%, 01/06/28  | 24,719       | 0.01            |             |  |
| Canada  |   |              |                 | USD 25,000                                       | Clark Equipment Co, 5.875%, 01/06/25  | 26,438       | 0.02            |             |  |
| USD 25,000  | Intelligent Packaging Ltd Finco Inc / Intelligent Packaging Ltd Co-Issuer LLC, 6.000%, 15/09/28 | 26,000       | 0.02            | USD 25,000                                       | Cleveland-Cliffs Inc, 9.875%, 17/10/25  | 29,300       | 0.02            |             |  |
| CAD 100,000   | Parkland Corp, 6.000%, perpetual  | 86,745       | 0.05            | USD 100,000                                      | Compass Group Diversified Holdings LLC, 5.250%, 15/04/29                      | 104,250      | 0.07            |             |  |
| <b>Total Canada</b>   |   |              | <b>0.07</b>     | USD 25,000                                       | CoreLogic Inc, 4.500%, perpetual  | 24,781       | 0.01            |             |  |
|   |   |              |                 | USD 25,000                                       | Crocs Inc, 4.250%, perpetual  | 25,500       | 0.02            |             |  |



## Schedule of Investments (continued)

as at 30 June 2021 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – (1.70)% (continued)

| Description   | Counterparty                | Amount Bought | Amount Sold | Unrealised Gain | % of Net Assets |
|---|-----------------------------|---------------|-------------|-----------------|-----------------|
| Bought USD / Sold EUR, due 06/07/21                               | Goldman Sachs International | 6,695,004     | 5,581,604   | 75,202          | 0.05            |
| Bought USD / Sold EUR, due 06/07/21                               | UBS AG                      | 4,750,007     | 3,987,903   | 20,339          | 0.01            |
| Bought USD / Sold EUR, due 06/07/21                               | Westpac Banking Corporation | 93,576        | 77,402      | 1,776           | 0.00            |
| Bought USD / Sold EUR, due 04/08/21                               | Barclays Bank PLC           | 2,013,687     | 1,690,333   | 7,757           | 0.00            |
| Bought USD / Sold EUR, due 04/08/21                               | Citibank NA                 | 2,013,847     | 1,690,333   | 7,917           | 0.01            |
| Bought USD / Sold EUR, due 04/08/21                               | Goldman Sachs International | 2,013,889     | 1,690,334   | 7,958           | 0.01            |
| Bought USD / Sold GBP, due 06/07/21                               | UBS AG                      | 358,167       | 253,500     | 7,965           | 0.01            |
| Bought USD / Sold GBP, due 06/07/21                               | Westpac Banking Corporation | 358,116       | 253,500     | 7,914           | 0.00            |
| Bought USD / Sold GBP, due 04/08/21                               | UBS AG                      | 351,462       | 253,500     | 1,233           | 0.00            |
| Bought USD / Sold GBP, due 04/08/21                               | Westpac Banking Corporation | 351,440       | 253,500     | 1,211           | 0.00            |
| Total Unrealised Gain on Forward Foreign Exchange Contracts Hedge |                             |               |             | 659,850         | 0.43            |

| Description                         | Counterparty                | Amount Bought | Amount Sold | Unrealised Loss | % of Net Assets |
|-------------------------------------|-----------------------------|---------------|-------------|-----------------|-----------------|
| Bought CAD / Sold USD, due 06/07/21 | Citibank NA                 | 21,000        | 17,346      | (387)           | (0.00)          |
| Bought CAD / Sold USD, due 06/07/21 | Westpac Banking Corporation | 147,000       | 118,867     | (156)           | (0.00)          |
| Bought CHF / Sold CAD, due 06/07/21 | UBS AG                      | 401,312       | 541,000     | (2,683)         | (0.00)          |
| Bought CHF / Sold CAD, due 04/08/21 | Citibank NA                 | 350,078       | 471,000     | (1,294)         | (0.00)          |
| Bought CHF / Sold EUR, due 06/07/21 | UBS AG                      | 8,693,513     | 7,933,000   | (2,517)         | (0.00)          |
| Bought CHF / Sold EUR, due 06/07/21 | Westpac Banking Corporation | 8,844,523     | 8,072,000   | (3,985)         | (0.01)          |
| Bought CHF / Sold EUR, due 04/08/21 | Citibank NA                 | 8,921,215     | 8,140,500   | (615)           | (0.00)          |
| Bought CHF / Sold EUR, due 04/08/21 | UBS AG                      | 8,919,261     | 8,140,500   | (2,731)         | (0.00)          |
| Bought CHF / Sold GBP, due 06/07/21 | Westpac Banking Corporation | 2,047,941     | 1,616,000   | (16,658)        | (0.01)          |
| Bought CHF / Sold GBP, due 04/08/21 | UBS AG                      | 2,059,844     | 1,616,000   | (2,253)         | (0.00)          |
| Bought CHF / Sold USD, due 06/07/21 | Barclays Bank PLC           | 23,013,211    | 25,653,666  | (754,253)       | (0.50)          |
| Bought CHF / Sold USD, due 06/07/21 | Citibank NA                 | 22,708,598    | 25,308,666  | (738,833)       | (0.48)          |
| Bought CHF / Sold USD, due 06/07/21 | Goldman Sachs International | 22,706,557    | 25,308,668  | (741,043)       | (0.48)          |
| Bought CHF / Sold USD, due 06/07/21 | Westpac Banking Corporation | 1,127,022     | 1,248,000   | (28,606)        | (0.01)          |
| Bought CHF / Sold USD, due 04/08/21 | Barclays Bank PLC           | 23,753,632    | 25,839,668  | (119,551)       | (0.08)          |
| Bought CHF / Sold USD, due 04/08/21 | Goldman Sachs International | 23,753,630    | 25,839,666  | (119,551)       | (0.08)          |
| Bought CHF / Sold USD, due 04/08/21 | Westpac Banking Corporation | 23,849,355    | 25,943,666  | (119,900)       | (0.08)          |
| Bought EUR / Sold CAD, due 06/07/21 | UBS AG                      | 85,959        | 127,000     | (611)           | (0.00)          |
| Bought EUR / Sold CAD, due 04/08/21 | Westpac Banking Corporation | 75,306        | 111,000     | (271)           | (0.00)          |
| Bought EUR / Sold GBP, due 06/07/21 | Westpac Banking Corporation | 453,539       | 392,000     | (3,636)         | (0.00)          |
| Bought EUR / Sold GBP, due 04/08/21 | Westpac Banking Corporation | 455,978       | 392,000     | (465)           | (0.00)          |

## Schedule of Investments *(continued)*

as at 30 June 2021 (Expressed in US Dollar)

Derivatives *(continued)*

Forward Foreign Exchange Contracts Hedge – (1.70)% *(continued)*

| Description   | Counterparty                | Amount Bought | Amount Sold | Unrealised Loss | % of Net Assets |
|---|-----------------------------|---------------|-------------|-----------------|-----------------|
| Bought EUR / Sold USD, due 06/07/21                               | Barclays Bank PLC           | 6,576,214     | 7,974,176   | (174,765)       | (0.12)          |
| Bought EUR / Sold USD, due 06/07/21                               | Citibank NA                 | 6,575,862     | 7,974,328   | (175,333)       | (0.12)          |
| Bought EUR / Sold USD, due 06/07/21                               | Goldman Sachs International | 6,576,054     | 7,974,382   | (175,160)       | (0.12)          |
| Bought EUR / Sold USD, due 06/07/21                               | Westpac Banking Corporation | 779,738       | 935,489     | (10,715)        | (0.00)          |
| Bought EUR / Sold USD, due 04/08/21                               | Barclays Bank PLC           | 3,923,039     | 4,673,500   | (18,002)        | (0.01)          |
| Bought EUR / Sold USD, due 04/08/21                               | Citibank NA                 | 3,922,727     | 4,673,500   | (18,373)        | (0.01)          |
| Bought EUR / Sold USD, due 04/08/21                               | Goldman Sachs International | 3,922,647     | 4,673,500   | (18,468)        | (0.01)          |
| Bought EUR / Sold USD, due 04/08/21                               | UBS AG                      | 3,922,581     | 4,673,500   | (18,546)        | (0.01)          |
| Bought GBP / Sold USD, due 06/07/21                               | UBS AG                      | 253,500       | 351,441     | (1,239)         | (0.00)          |
| Bought GBP / Sold USD, due 06/07/21                               | Westpac Banking Corporation | 253,500       | 351,423     | (1,221)         | (0.00)          |
| Total Unrealised Loss on Forward Foreign Exchange Contracts Hedge |                             |               |             | (3,271,821)     | (2.13)          |
| Total Forward Foreign Exchange Contracts Hedge                    |                             |               |             | (2,611,971)     | (1.70)          |
| Other Net Assets/(Liabilities)                                    |                             |               |             | 3,153,201       | 2.05            |
| TOTAL NET ASSETS  |                             |               |             | 153,983,464     | 100.00          |

## Notes to the Financial Statements

for the period ended 30 June 2021

### 1. Description of the Company

State Street Global Advisors Luxembourg SICAV (the "Company") is a "Société d'Investissement à Capital Variable" ("SICAV") established on 22 September 2008 in accordance with the Luxembourg law of 10 August 1915 in its current version (the "1915 Law") and is authorised as an undertaking for collective investments ("UCITS") under Part I of the law dated 17 December 2010 relating to undertakings for collective investment, as amended (the "2010 Law").

The Company is structured as an umbrella fund. From time to time, Sub-funds ("Sub-funds"), reflecting different investment portfolios, can be created. Each Sub-fund can issue different share classes. Events that have occurred during the financial period under review (launches and closures of Sub-funds and share classes) have been listed in the report. Please refer to Note 13 on page 673 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 EMU Government Long Bond Index Fund                       | To track the performance of the long-dated Euro government bond market.   |
| State Street Euro Inflation Linked Bond Index Fund                     | To track the performance of the inflation-linked Euro government bond market.   |
| State Street Euro Corporate Bond ESG Screened Index Fund               | To track the performance of the fixed-rate, investment grade, Euro denominated corporate bond market.   |
| State Street Euro Corporate ex-Financials Bond Index Fund              | To track the performance of the fixed-rate, investment grade, Euro denominated corporate bond market excluding securities issued by financial institutions. |
| State Street Euro Sustainable Corporate Bond Index Fund                | To track the performance of the fixed-rate, investment grade, Euro denominated sustainable corporate bond market.   |
| State Street Euro Issuer Scored Corporate Bond ESG Screened Index Fund | To track the performance of the fixed-rate, investment grade Euro denominated corporate bond market.  |
| State Street US Corporate Bond ESG Screened Index Fund                 | To track the performance of the fixed-rate, investment grade, USD denominated corporate bond market.  |
| State Street US Issuer Scored Corporate Bond ESG Screened Index Fund   | To track the performance of the fixed-rate, investment grade USD denominated 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 Australia Index Equity Fund                               | To track the performance of the Australian equity market.   |
| State Street Canada Index Equity Fund                                  | To track the performance of the Canadian equity market.   |
| State Street Japan ESG Screened Index Equity Fund                      | To track the performance of the Japanese equity market.   |
| State Street Switzerland Index Equity Fund                             | To track the performance of the Swiss equity market.  |
| State Street UK Index Equity Fund                                      | To track the performance of the UK equity market.   |
| State Street US ESG Screened Index Equity Fund                         | To track the performance of the US equity market.   |
| State Street EMU ESG Screened Index Equity Fund                        | To track the performance of the Eurozone equity markets.  |
| State Street Europe ESG Screened Index Equity Fund                     | To track the performance of the European equity markets.  |
| State Street Pacific Ex-Japan ESG Screened Index Equity Fund           | To track the performance of the Pacific ex-Japan equity markets.  |
| State Street World ESG Screened Index Equity Fund                      | To track the performance of global developed equity markets.  |
| State Street World ESG Index Equity Fund                               | To track the performance of global developed equity markets.  |
| State Street Global Emerging Markets ESG Screened Index Equity Fund    | To track the performance of global emerging market equities.  |
| State Street Flexible Asset Allocation Plus Fund                       | To generate capital growth over the medium to long term through exposure to a broad range of asset classes.   |

## Notes to the Financial Statements

for the period ended 30 June 2021 *(continued)*

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

| Name of the Sub-fund  | Investment Objective   |
|---|--|
| 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 US 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.  |
| State Street Multi-Factor Global ESG Equity Fund                        | To provide a return in excess of the performance of global equity securities.  |
| State Street Europe ESG Screened Enhanced Equity Fund                   | To provide a return in excess of the performance of European equity markets.   |
| State Street North America ESG Screened Enhanced Equity Fund            | To provide a return in excess of the performance of North American equity markets.   |
| State Street Global ESG Screened Enhanced Equity Fund                   | To provide a return in excess of the performance of global developed equity markets.   |
| State Street Emerging Markets SRI Enhanced Equity Fund                  | To provide a return in excess of the performance of emerging market equities.  |
| State Street Emerging Markets ESG Screened Enhanced Equity Fund         | To provide a return in excess of the performance of emerging market equities.  |
| State Street EMU ESG Screened Equity Fund                               | To provide a return in excess of the performance of Eurozone equity markets.   |
| State Street Europe Small Cap ESG Screened Equity Fund                  | To provide a return in excess of the performance of European small capitalisation equity markets.  |
| State Street Emerging Asia ESG Screened Equity Fund                     | To provide a return in excess of the performance of emerging markets in Asia.  |
| State Street Emerging Markets Select ESG Screened Equity Fund           | To provide a return in excess of the performance of emerging market equities.  |
| State Street Emerging Markets Small Cap ESG Screened Equity Fund        | To provide a return in excess of the performance of emerging market small capitalisation equities.   |
| State Street Europe ESG Screened Managed Volatility Equity Fund         | To generate lower volatility returns than, and performance comparable to, European equity markets over the long term.  |
| State Street Global ESG Screened Managed Volatility Equity Fund         | To generate lower volatility returns than, and performance comparable to, global equity markets over the long term.  |
| State Street Global ESG Screened Defensive Equity Fund                  | To generate capital growth over the medium to long term through investment in global equity securities while exhibiting lower volatility and a reduced impact from market drawdowns.   |
| State Street Europe ESG Screened Defensive Equity Fund                  | To generate capital growth over the medium to long term through investment in European equity securities while exhibiting lower volatility and a reduced impact from market drawdowns. |
| State Street Global Treasury 1-10 Year Bond Index Fund                  | To track the performance of the global government bond market with a maturity between 1 and 10 years.  |
| State Street Emerging Markets Local Currency Government Bond Index Fund | To track the performance of investible local currency denominated, emerging markets sovereign bonds.   |
| State Street Emerging Markets Opportunities Equity Fund                 | To generate capital growth over long term through investment in emerging market equities.  |
| State Street Global Opportunities Equity Fund                           | To generate capital growth over long term through investment in global equity securities.  |
| State Street Global High Yield Bond ESG Screened Index Fund             | To track the performance of the fixed rate global high yield corporate bond market.  |
| State Street Sustainable Climate Euro Corporate Bond Fund               | To generate capital growth over the long term through investment in the fixed-rate, investment grade, Euro-denominated corporate bond market.  |

## Notes to the Financial Statements

for the period ended 30 June 2021 (*continued*)

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

| Name of the Sub-fund                                    | Investment Objective   |
|---|--|
| 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. |

### 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.

#### b) Calculation of the Net Asset Value

The Net Asset Value of a Sub-fund and the Net Asset Value of the Share classes issued within that Sub-fund are determined in the relevant currency on every Dealing Day. The total Net Asset Value of a Sub-fund represents the market value of its assets less its liabilities. The Net Asset Value per Share in a Share class issued in a Sub-fund is determined by dividing the total Net Asset Value of all Shares in that class within the relevant Sub-fund by all outstanding Shares in the same class in the relevant Sub-fund. The Net Asset Values of the Sub-funds are calculated in accordance with the valuation regulations and guidelines set forth in the Articles and issued by the Board of Directors.

These Financial Statements are presented on the basis of the Net Asset Value ("NAV") calculated on 30 June 2021, the last business day of the period.

#### c) Investment Valuation

The valuation of securities held by a Sub-fund and listed on a stock exchange or on another regulated market is based on the latest available price on the principal market on which the securities are traded, using a procedure for determining prices accepted by the Board of Directors.

Unless otherwise provided for in the management regulations of the Company, the valuation of the assets of the Company shall be based, in the case of securities admitted to official listing on a stock exchange, on the last known stock exchange quotation, unless such quotation is not representative. For securities not so admitted on such a stock exchange and for securities which are so admitted on such a stock exchange but for which the latest quotation is not representative, the valuation shall be based on the probable realisation value, estimated with care and in good faith.

#### d) Foreign Exchange Transactions

Combined Statements are presented in Euro. Financial statements of each Sub-fund that is not EUR denominated have been converted into EUR at the following exchange rates:

##### Statement of Net Assets

|                         |           |                   |
|-------------------------|-----------|-------------------|
| Australian Dollar (AUD) | 1.57962   | = Euro (EUR) 1.00 |
| British Pound (GBP)     | 0.85845   | = Euro (EUR) 1.00 |
| Canadian Dollar (CAD)   | 1.46850   | = Euro (EUR) 1.00 |
| Japanese Yen (JPY)      | 131.62311 | = Euro (EUR) 1.00 |
| Swiss Franc (CHF)       | 1.09619   | = Euro (EUR) 1.00 |



## Notes to the Financial Statements

for the period ended 30 June 2021 (*continued*)

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

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

US Dollar (USD) 1.18590 = Euro (EUR) 1.00

Statement of Operations and Statement of Changes in Net Assets

Australian Dollar (AUD) 1.56206 = Euro (EUR) 1.00  
British Pound (GBP) 0.86768 = Euro (EUR) 1.00  
Canadian Dollar (CAD) 1.50245 = Euro (EUR) 1.00  
Japanese Yen (JPY) 129.86385 = Euro (EUR) 1.00  
Swiss Franc (CHF) 1.09456 = Euro (EUR) 1.00  
US Dollar (USD) 1.20499 = Euro (EUR) 1.00

Transactions expressed in currencies other than each Sub-fund's currency are translated into the respective Sub-fund currency at the exchange rates applicable on the transaction dates. Assets and Liabilities designated in currencies other than the Sub-fund's currency are translated into the respective Sub-fund currency at the exchange rates applicable as of 30 June 2021. Gains and losses on foreign exchange transactions are recognised in the "Statement of Changes in Net Assets" in determining the results for the accounting period.

The exchange rates used for translation of the Sub-funds as of 30 June 2021 were:

| Share Class Currency         | Base Currency |         |         |             |         |         |             |
|------------------------------|---------------|---------|---------|-------------|---------|---------|-------------|
|                              | AUD           | CAD     | CHF     | EUR         | GBP     | JPY     | USD         |
| Argentinian Nuevo Peso (ARS) | n/a           | n/a     | n/a     | n/a         | n/a     | n/a     | 95.72620    |
| Australian Dollar (AUD)      | 1.00000       | n/a     | n/a     | 1.57962     | n/a     | 0.01200 | 1.33200     |
| Brasilian Real (BRL)         | n/a           | n/a     | n/a     | 5.95067     | n/a     | n/a     | 5.01785     |
| British Pound (GBP)          | n/a           | n/a     | 0.78312 | 0.85845     | 1.00000 | n/a     | 0.72388     |
| Canadian Dollar (CAD)        | n/a           | 1.00000 | n/a     | 1.46850     | n/a     | n/a     | 1.23830     |
| Chilean Peso (CLP)           | n/a           | n/a     | n/a     | 863.46608   | n/a     | n/a     | 728.11000   |
| Chinese Yuan Renminbi (CNH)  | n/a           | n/a     | n/a     | 7.66193     | n/a     | n/a     | 6.46085     |
| Chinese Yuan Renminbi (CNY)  | n/a           | n/a     | n/a     | 7.66264     | n/a     | n/a     | 6.46145     |
| Colombian Peso (COP)         | n/a           | n/a     | n/a     | 4428.15281  | n/a     | n/a     | 3734.00000  |
| Czech Koruna (CZK)           | n/a           | n/a     | n/a     | 25.50700    | n/a     | n/a     | 21.50855    |
| Danish Krone (DKK)           | n/a           | n/a     | n/a     | 7.43625     | n/a     | n/a     | 6.27055     |
| Dominican Peso (DOP)         | n/a           | n/a     | n/a     | n/a         | n/a     | n/a     | 57.02000    |
| Egyptian Pound (EGP)         | n/a           | n/a     | n/a     | 18.61271    | n/a     | n/a     | 15.69500    |
| Euro (EUR)                   | 0.63306       | 0.68097 | 0.91225 | 1.00000     | 1.16490 | 0.00760 | 0.84324     |
| Hong Kong Dollar (HKD)       | n/a           | n/a     | n/a     | 9.20953     | n/a     | n/a     | 7.76585     |
| Hungarian Forint (HUF)       | n/a           | n/a     | n/a     | 351.03019   | n/a     | n/a     | 296.00305   |
| Indian Rupee (INR)           | n/a           | n/a     | n/a     | 88.14799    | n/a     | n/a     | 74.33000    |
| Indonesian Rupiah (IDR)      | n/a           | n/a     | n/a     | 17195.55857 | n/a     | n/a     | 14500.00000 |
| Israeli Shekel (ILS)         | n/a           | n/a     | n/a     | n/a         | n/a     | n/a     | 3.25850     |
| Japanese Yen (JPY)           | n/a           | n/a     | n/a     | 131.62311   | n/a     | 1.00000 | 110.99000   |
| Kuwaiti Dinar (KWD)          | n/a           | n/a     | n/a     | 0.35731     | n/a     | n/a     | 0.30130     |
| Malaysian Ringgit (MYR)      | n/a           | n/a     | n/a     | 4.92327     | n/a     | n/a     | 4.15150     |
| Mexican Peso (MXN)           | n/a           | n/a     | n/a     | 23.61187    | n/a     | n/a     | 19.91050    |
| New Russian Ruble (RUB)      | n/a           | n/a     | n/a     | n/a         | n/a     | n/a     | 73.05375    |
| New Taiwan Dollar (TWD)      | n/a           | n/a     | n/a     | 33.04216    | n/a     | n/a     | 27.86250    |
| New Zealand Dollar (NZD)     | n/a           | n/a     | n/a     | n/a         | n/a     | n/a     | 1.43113     |
| Norwegian Krone (NOK)        | n/a           | n/a     | n/a     | 10.20491    | n/a     | n/a     | 8.60520     |
| Pakistan Rupee (PKR)         | n/a           | n/a     | n/a     | 186.89793   | n/a     | n/a     | 157.60000   |
| Peruvian Nuevo Sol (PEN)     | n/a           | n/a     | n/a     | 4.54496     | n/a     | n/a     | 3.83250     |

## Notes to the Financial Statements

for the period ended 30 June 2021 (*continued*)

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

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

| Share Class Currency              | Base Currency |         |         |            |         |         |            |
|-----------------------------------|---------------|---------|---------|------------|---------|---------|------------|
|                                   | AUD           | CAD     | CHF     | EUR        | GBP     | JPY     | USD        |
| Philippine Peso (PHP)             | n/a           | n/a     | n/a     | 57.88974   | n/a     | n/a     | 48.81500   |
| Polish Zloty (PLN)                | n/a           | n/a     | n/a     | 4.51472    | n/a     | n/a     | 3.80700    |
| Qatari Rial (QAR)                 | n/a           | n/a     | n/a     | 4.31786    | n/a     | n/a     | 3.64100    |
| Romanian Leu (RON)                | n/a           | n/a     | n/a     | n/a        | n/a     | n/a     | 4.15255    |
| Saudi Riyal (SAR)                 | n/a           | n/a     | n/a     | 4.44760    | n/a     | n/a     | 3.75040    |
| Serbian dinar (RSD)               | n/a           | n/a     | n/a     | n/a        | n/a     | n/a     | 99.17500   |
| Singapore Dollar (SGD)            | n/a           | n/a     | n/a     | 1.59409    | n/a     | n/a     | 1.344200   |
| South African Rand (ZAR)          | n/a           | n/a     | n/a     | 16.93318   | n/a     | n/a     | 14.27875   |
| South Korean Won (KRW)            | n/a           | n/a     | n/a     | 1335.50195 | n/a     | n/a     | 1126.15000 |
| Swedish Krona (SEK)               | n/a           | n/a     | n/a     | 10.14200   | n/a     | n/a     | 8.55215    |
| Swiss Franc (CHF)                 | n/a           | n/a     | 1.00000 | 1.09619    | n/a     | n/a     | 0.92435    |
| Thai Baht (THB)                   | n/a           | n/a     | n/a     | 38.00811   | n/a     | n/a     | 32.05000   |
| Turkish Lira (TRY)                | n/a           | n/a     | n/a     | 10.30251   | n/a     | n/a     | 8.68750    |
| United Arab Emirates Dirham (AED) | n/a           | n/a     | n/a     | 4.35599    | n/a     | n/a     | 3.67315    |
| Uruguayan Peso (UYU)              | n/a           | n/a     | n/a     | n/a        | n/a     | n/a     | 43.49500   |
| US Dollar (USD)                   | 0.75075       | 0.80756 | 1.08184 | 1.18590    | 1.38145 | 0.00901 | 1.00000    |

#### e) Options, Futures and Swaps Contracts

Valuation of the derivatives is performed at each valuation date by use of the mark-to-market principle.

The value of futures contracts which are quoted or traded on any exchange is based on the last available price on that exchange on the applicable Valuation Day. The value of futures contracts traded on another market is based on the last available price on this market on the applicable Valuation Day.

In the event that any of these assets on the Valuation Day is not quoted or traded on any exchange or other market or if the price is not representative of the fair value, the value of such an asset is determined prudently and in good faith on the basis of the estimated realisable value.

Futures contracts involve, to varying degrees, risk of loss in excess of the values reflected in the Sub-fund Statement of Net Assets. The underlying face amount at value of any open futures contracts at the period-end is shown in the Schedule of Investments of the relevant Sub-fund. This amount reflects each contract's exposure to the underlying instrument at the period-end. Losses may arise from changes in the value of the underlying instruments or if the counterparties do not perform under the contract's terms. Gains (losses) are realised upon expiration or closing of the futures contracts.

The risks include price movements in the underlying securities, the possibility there may be an illiquid market, and/or the inability of the counterparties to fulfil their obligations under the contract.

#### i) Hedges against market risks and risks associated with stock market performance:

For the purpose of hedging against poor market performance, the Company may, for each Sub-fund, sell forward transactions and call options on share price indices, bond market indices or other indices or financial instruments or buy put options on share price indices, bond market indices or other indices or buy financial instruments or enter into swaps in which the payments between the Company and the counterparty depend on the development of certain share price indices, bond market indices or other indices or financial instruments.

As these call and put transactions are for hedging purposes, there must be a sufficient correlation between the structure of the securities portfolio to be hedged and the composition of the stock index employed.

## Notes to the Financial Statements

for the period ended 30 June 2021 (*continued*)

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

#### e) Options, Futures and Swaps Contracts (*continued*)

##### 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.

##### iii) Hedges against inflation risks:

For the purpose of hedging against risks resulting from an unexpected acceleration of inflation, the Company may conclude so-called inflation swaps with highly rated financial institutions specialising in this type of transaction as part of OTC transactions or make use of other instruments to hedge against inflation for each Sub-fund.

##### iv) Hedges against credit default risk and the risk of a deterioration in a borrower's credit standing:

For the purpose of hedging against credit default risk and the risk of losses owing to a deterioration in the borrower's credit standing, the Company may engage in credit options, credit spread swaps ("CSS"), credit default swaps ("CDS"), CDS (index) baskets, credit-linked total return swaps and similar credit derivatives with highly rated financial institutions specialising in these kind of transactions as part of OTC transactions for each Sub-fund.

As at 30 June 2021, the Company had outstanding futures contracts that are detailed in the Schedule of Investments. There are no swaps or OTC contracts open at period end.

#### f) Repurchase Agreements (Repos)

The Company may as buyer or seller enter into repurchase agreements.

A repurchase agreement is an agreement under which, on payment of the purchase price, the Company receives (purchases) securities from a seller who agrees to repurchase them at or within a specified time at a specified price. A repurchase agreement is similar in effect to a loan by the fund to the seller collateralised by the securities. The fund does not record the purchase of the securities received but does record the repurchase agreement as if it were a loan, and is disclosed in the Combined Statement of Net Assets under "Receivable for repurchase agreements", including any interest receivable on such transaction. Because a repurchase agreement between the two specific parties involved is generally for a relatively short time and is not transferable, it is not readily marketable. The fund carries repurchase agreements at cost, which, combined with accrued interest, approximates market value. The interest received is recorded in the Combined Statement of Operations and Changes in Net Assets under "Interest income". There was no outstanding repurchase agreement made by the Company as at 30 June 2021.

#### g) Forward Foreign Exchange Contracts

Each Sub-fund may buy and sell forward currency contracts, which are agreements between two parties to buy and sell currencies at a set price on a future date. These contracts are used to protect against a decline in value relative to the sub fund's currency as compared to the currencies in which its portfolio securities are denominated or for other investment purposes. The value of forward currency contracts is determined using current forward currency exchange rates supplied by a quotation service. The market value of the contract will fluctuate with changes in currency exchange rates. The contract is marked to market daily and the change in market value is recorded as an unrealised gain or loss. When the contract is closed, the fund records a realised gain or loss equal to the difference between the value of the contract at the time it was opened and the value at the time it was closed. The fund could be exposed to risk if the value of the currency changes unfavourably, if the counterparties to the contracts are unable to meet the terms of their contracts or if the fund is unable to enter into a closing position. Risks may exceed amounts recognised on the Combined Statement of Net Assets. Forward currency contracts outstanding at period end, if any, are listed in the Schedule of Investments of the relevant Sub-funds.

## Notes to the Financial Statements

for the period ended 30 June 2021 (*continued*)

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

#### 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.

#### 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”).

#### k) Swing Pricing Adjustment

A Sub-fund may suffer dilution of the Net Asset Value per Share due to investors buying or selling Shares in a Sub-fund at a price that does not reflect the dealing and other costs that arise when security trades are undertaken by the Investment Manager to accommodate cash inflows or outflows. In order to counter this impact, a Swing Pricing Adjustment may be adopted to protect the interests of Shareholders of a Sub-fund. If on any Valuation Day, the aggregate net transactions in Shares of a Sub-fund exceed a pre-determined threshold, as determined and reviewed for each Sub-fund on a periodic basis by the Management Company, the Net Asset Value per Share may be adjusted upwards or downwards to reflect net inflows and net outflows respectively.

Net inflows and net outflows will be determined by the Management Company based on the latest available information at the time of calculation of the Net Asset Value per Share. A Swing Pricing Adjustment may be applied across all Sub-funds, as defined by the Prospectus. The extent of the price adjustment will be set by the Management Company to reflect dealing and other costs. Such adjustment may vary from Sub-fund to Sub-fund and will not exceed 3% of the original Net Asset Value per Share. The official Net Asset Value per Share as at period-end, disclosed in the Statistical Information section of this report, may therefore include a Swing Pricing Adjustment, which would not be recognised in the Statement of Net Assets, in the Statement of Operations and in the Statement of Changes in Net assets.

As at period end, a Swing Pricing Adjustment had been applied to the following Sub-funds as follows:

| Sub-funds  | Currency | NAV before Swing Pricing Adjustment | Swing Pricing Adjustment | NAV after Swing Pricing Adjustment |
|--|----------|-------------------------------------|--------------------------|------------------------------------|
| State Street Euro Inflation Linked Bond Index Fund                   | EUR      | 147,542,156                         | 29,508                   | 147,571,664                        |
| State Street Euro Corporate Bond ESG Screened Index Fund             | EUR      | 1,983,960,186                       | 4,959,900                | 1,988,920,086                      |
| State Street Euro Sustainable Corporate Bond Index Fund              | EUR      | 963,484,716                         | 2,408,712                | 965,893,428                        |
| State Street US Issuer Scored Corporate Bond ESG Screened Index Fund | USD      | 81,776,219                          | 367,993                  | 82,144,212                         |
| State Street Global Treasury Bond Index Fund                         | USD      | 1,492,821,302                       | 447,846                  | 1,493,269,148                      |
| State Street Europe ESG Screened Index Equity Fund                   | EUR      | 850,586,087                         | (170,117)                | 850,415,970                        |
| State Street Pacific Ex-Japan ESG Screened Index Equity Fund         | USD      | 89,738,099                          | (53,843)                 | 89,684,256                         |
| State Street Global Emerging Markets ESG Screened Index Equity Fund  | USD      | 350,625,446                         | (1,577,815)              | 349,047,631                        |
| State Street Eurozone Value Spotlight Fund                           | EUR      | 114,974,271                         | (68,985)                 | 114,905,286                        |

## Notes to the Financial Statements

for the period ended 30 June 2021 (*continued*)

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

#### k) Swing Pricing Adjustment (*continued*)

| Sub-funds  | Currency | NAV before Swing Pricing Adjustment | Swing Pricing Adjustment | NAV after Swing Pricing Adjustment |
|--|----------|-------------------------------------|--------------------------|------------------------------------|
| State Street Global ESG Screened Defensive Equity Fund | USD      | 297,134,647                         | (59,427)                 | 297,075,220                        |

### 3. Fees and Expenses

#### a) Depository, Central Administrator, Registrar and Transfer Agent and Paying Agent Fees

The fees payable to the Depository and to the Central Administrator, Registrar and Transfer Agent and Paying Agent are at such rates and/or amounts as may be agreed from time to time with the Company. The maximum fee payable per Sub-fund to the Depository is 0.004% per annum and to the Central Administrator, Registrar and Transfer Agent and Paying Agent is 0.025% per annum (excluding specific fees payable for the processing of multiple Share Classes), in each case based on the Net Asset Value of the relevant Sub-fund. In addition, the Depository and the Central Administrator, Paying Agent, Registrar and Transfer Agent are entitled, as the case may be, to a charge per transaction, a flat fee for certain services or products, reimbursements by the Company for out-of-pocket expenses and disbursements and for charges of any correspondents.

#### b) Investment Management Fees

The Sub-funds listed in this report, funded as at 30 June 2021 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 EMU Government Long Bond Index Fund                       | Class I (EUR)               | 0.15%                          |
| State Street Euro Inflation Linked Bond Index Fund                     | Class I (EUR)               | 0.15%                          |
|  | Class P (EUR)*              | 0.30%                          |
| State Street Euro Corporate Bond ESG Screened Index Fund               | Class B (EUR)               | 0.00%                          |
|  | Class I (EUR)               | 0.15%                          |
|  | Class I Distributing (EUR)  | 0.15%                          |
|  | Class P (EUR)               | 0.30%                          |
|  | Class P Distributing (EUR)  | 0.30%                          |
| State Street Euro Corporate ex-Financials Bond Index Fund              | Class I (EUR)               | 0.15%                          |
|  | Class I Distributing (EUR)  | 0.15%                          |
|  | Class P (EUR)               | 0.30%                          |
| State Street Euro Sustainable Corporate Bond Index Fund                | Class A2 (EUR)              | 0.05%                          |
|  | Class A2 Distributing (EUR) | 0.05%                          |
|  | Class I (EUR)               | 0.20%                          |
|  | Class I Distributing (EUR)  | 0.20%                          |
|  | Class S (EUR)               | 0.05%                          |
| State Street Euro Issuer Scored Corporate Bond ESG Screened Index Fund | Class I (EUR)               | 0.20%                          |
| State Street US Corporate Bond ESG Screened Index Fund                 | Class I (USD)               | 0.15%                          |
|  | Class P (USD)               | 0.30%                          |

## Notes to the Financial Statements

for the period ended 30 June 2021 (continued)

### 3. Fees and Expenses (continued)

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

| Name of the Sub-fund   | Share Classes                     | Investment Management Fee in % |
|--|-----------------------------------|--------------------------------|
| State Street US Issuer Scored Corporate Bond ESG Screened Index Fund | Class I (EUR-Hedged)              | 0.23%                          |
| State Street Global Treasury Bond Index Fund                         | Class A (USD)                     | 0.20%                          |
|  | Class B (USD)                     | 0.00%                          |
|  | Class I (USD)                     | 0.15%                          |
|  | Class I (CHF-Hedged)              | 0.18%                          |
|  | Class I (EUR-Hedged)              | 0.18%                          |
|  | Class I Distributing (EUR-Hedged) | 0.18%                          |
|  | Class I (GBP-Hedged)              | 0.18%                          |
|  | Class I Distributing (GBP-Hedged) | 0.18%                          |
|  | Class I (USD-Hedged)              | 0.18%                          |
|  | Class I Distributing (USD-Hedged) | 0.18%                          |
|  | Class P (USD)                     | 0.30%                          |
| State Street Global Aggregate Bond Index Fund                        | Class I (SGD- Hedged)*            | 0.18%                          |
|  | Class A (USD)                     | 0.20%                          |
|  | Class B (GBP-Hedged)              | 0.00%                          |
|  | Class I (USD)                     | 0.15%                          |
|  | Class I (CHF-Hedged)              | 0.18%                          |
|  | Class I (EUR-Hedged)              | 0.18%                          |
|  | Class I (GBP-Hedged)              | 0.18%                          |
|  | Class I (USD-Hedged)              | 0.18%                          |
| Class A (EUR-Hedged)   | 0.23%                             |                                |
| State Street Australia Index Equity Fund                             | Class I (AUD)                     | 0.20%                          |
|  | Class P (AUD)                     | 0.60%                          |
|  | Class S (USD)                     | 0.12%                          |
| State Street Canada Index Equity Fund                                | Class I (CAD)                     | 0.20%                          |
|  | Class I (EUR)                     | 0.20%                          |
|  | Class P (CAD)                     | 0.60%                          |
| State Street Japan ESG Screened Index Equity Fund                    | Class B (JPY)                     | 0.00%                          |
|  | Class I (JPY)                     | 0.20%                          |
|  | Class I (EUR)                     | 0.20%                          |
| State Street Switzerland Index Equity Fund                           | Class P (JPY)                     | 0.60%                          |
|  | Class I (CHF)                     | 0.20%                          |
|  | Class P (CHF)                     | 0.60%                          |
| State Street UK Index Equity Fund                                    | Class P (EUR)                     | 0.60%                          |
|  | Class S (CHF)                     | 0.12%                          |
|  | Class I (GBP)                     | 0.20%                          |
|  | Class I (EUR)                     | 0.20%                          |
| State Street US ESG Screened Index Equity Fund                       | Class P (GBP)                     | 0.60%                          |
|  | Class A (HKD)**                   | 0.30%                          |
|  | Class B (USD)                     | 0.00%                          |
|  | Class I (USD)                     | 0.20%                          |
|  | Class I (EUR)                     | 0.20%                          |
|  | Class I (EUR-Hedged)              | 0.23%                          |
| State Street EMU ESG 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%                          |
|  | Class A (EUR)*                    | 0.30%                          |

## Notes to the Financial Statements

for the period ended 30 June 2021 (continued)

### 3. Fees and Expenses (continued)

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

| Name of the Sub-fund  | Share Classes              | Investment Management Fee in % |
|---|----------------------------|--------------------------------|
| State Street Europe ESG Screened Index Equity Fund                  | Class B (EUR)              | 0.00%                          |
|   | Class I (EUR)              | 0.20%                          |
|   | Class I Distributing (EUR) | 0.20%                          |
|   | Class P (EUR)              | 0.60%                          |
| State Street Pacific Ex-Japan ESG Screened Index Equity Fund        | Class A (HKD)              | 0.30%                          |
|   | Class B (USD)              | 0.00%                          |
|   | Class I (USD)              | 0.20%                          |
|   | Class I (EUR)              | 0.20%                          |
| State Street World ESG Screened Index Equity Fund                   | Class P (USD)              | 0.60%                          |
|   | Class B (USD)              | 0.00%                          |
|   | Class B (GBP)              | 0.00%                          |
|   | Class B (USD-Hedged)       | 0.00%                          |
|   | Class I (USD)              | 0.20%                          |
|   | Class I (EUR)              | 0.20%                          |
|   | Class I (EUR-Hedged)       | 0.23%                          |
|   | Class I (GBP)              | 0.20%                          |
|   | Class P (USD)              | 0.60%                          |
|   | Class P (EUR-Hedged)       | 0.63%                          |
|   | Class S (USD)              | 0.07%                          |
|   | Class S Distributing (USD) | 0.01%                          |
| State Street World ESG Index Equity Fund                            | Class I (SEK-Hedged)*      | 0.23%                          |
|   | Class B (USD)              | 0.00%                          |
|   | Class I (USD)              | 0.20%                          |
| State Street Global Emerging Markets ESG Screened Index Equity Fund | Class I (EUR-Hedged)       | 0.23%                          |
|   | Class B (USD)              | 0.00%                          |
|   | Class I (USD)              | 0.30%                          |
| State Street Flexible Asset Allocation Plus Fund                    | Class I (GBP)              | 0.30%                          |
|   | Class P (USD)              | 1.20%                          |
|   | Class B (EUR)              | 0.00%                          |
|   | Class I (EUR)              | 0.55%                          |
| State Street Europe Value Spotlight Fund                            | Class P (EUR)              | 1.10%                          |
|   | Class B (EUR)              | 0.00%                          |
|   | Class I (EUR)              | 0.75%                          |
| State Street Eurozone Value Spotlight Fund                          | Class P (EUR)              | 1.50%                          |
|   | Class B (EUR)              | 0.00%                          |
|   | Class I (EUR)              | 0.75%                          |
| State Street US Value Spotlight Fund                                | Class P (EUR)              | 1.50%                          |
|   | Class B (USD)              | 0.00%                          |
|   | Class B (EUR)              | 0.00%                          |
| State Street Asia Pacific Value Spotlight Fund                      | Class I (USD)              | 0.75%                          |
|   | Class B (USD)              | 0.00%                          |
|   | Class B (EUR)              | 0.00%                          |
| State Street Global Value Spotlight Fund                            | Class I (USD)              | 0.75%                          |
|   | Class B (EUR)              | 0.00%                          |
|   | Class I (EUR)              | 0.75%                          |
|   | Class I (USD)*             | 0.75%                          |
| State Street Multi-Factor Global ESG Equity Fund                    | Class P (EUR)              | 1.50%                          |
|   | Class B (USD)              | 0.00%                          |
|   | Class I (USD)              | 0.35%                          |

## Notes to the Financial Statements

for the period ended 30 June 2021 (continued)

### 3. Fees and Expenses (continued)

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

| Name of the Sub-fund   | Share Classes              | Investment Management Fee in % |
|--|----------------------------|--------------------------------|
| State Street Europe ESG Screened Enhanced Equity Fund            | Class B (EUR)**            | 0.00%                          |
|  | Class B (EUR-Hedged)**     | 0.00%                          |
|  | Class I (EUR)              | 0.30%                          |
|  | Class P (EUR)              | 0.50%                          |
| State Street North America ESG Screened Enhanced Equity Fund     | Class B (EUR-Hedged)**     | 0.00%                          |
|  | 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 Emerging Markets SRI Enhanced Equity Fund           | Class B (USD)              | 0.00%                          |
|  | 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%                          |
|  | Class P (EUR)              | 1.50%                          |
| State Street Europe Small Cap ESG Screened Equity Fund           | Class P (EUR)              | 1.50%                          |
|  | Class P Distributing (EUR) | 1.50%                          |
| State Street Emerging Asia ESG Screened Equity Fund              | Class P (EUR)              | 1.75%                          |
|  | Class P (USD)              | 1.75%                          |
| State Street Emerging Markets Select ESG Screened Equity Fund    | Class I (EUR)              | 0.98%                          |
|  | Class P (EUR)              | 1.98%                          |
|  | Class P (USD)              | 1.98%                          |
| 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 A (USD)              | 0.45%                          |
|  | Class B (USD)              | 0.00%                          |
|  | Class I (USD)              | 0.35%                          |
|  | Class I Distributing (EUR) | 0.35%                          |
|  | Class I (EUR)              | 0.35%                          |
|  | Class P (USD)              | 0.90%                          |
| State Street Global ESG Screened Defensive Equity Fund           | Class B (USD)              | 0.00%                          |
|  | Class B (EUR)              | 0.00%                          |
|  | Class I (USD)              | 0.75%                          |
| State Street Europe ESG Screened Defensive Equity Fund           | Class I (EUR)              | 0.75%                          |



## Notes to the Financial Statements

for the period ended 30 June 2021 (*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 Treasury 1-10 Year Bond Index Fund                  | Class I (USD)                      | 0.15%                          |
|   | Class I (CHF-Hedged)               | 0.18%                          |
|   | Class I (EUR-Hedged)               | 0.18%                          |
|   | Class I Distributing (EUR-Hedged)  | 0.18%                          |
|   | Class I Distributing (GBP-Hedged)  | 0.18%                          |
|   | Class I (USD-Hedged)               | 0.18%                          |
|   | Class I Distributing (USD-Hedged)  | 0.18%                          |
| State Street Emerging Markets Local Currency Government Bond Index Fund | Class B (USD)*                     | 0.00%                          |
|   | Class I Distributing (USD)*        | 0.15%                          |
|   | Class I (EUR)                      | 0.15%                          |
| State Street Emerging Markets Opportunities Equity Fund                 | Class I (USD)                      | 0.15%                          |
|   | Class I (EUR)                      | 1.00%                          |
| State Street Global Opportunities Equity Fund                           | Class I (USD)                      | 1.00%                          |
|   | Class I (USD)                      | 0.75%                          |
| State Street Sustainable Climate US Corporate Bond Fund                 | Class I (USD)*                     | 0.20%                          |
|   | Class I (EUR-Hedged)*              | 0.23%                          |
|   | Class S (USD)*                     | 0.15%                          |
| State Street Sustainable Climate Euro Corporate Bond Fund               | Class I (EUR)*                     | 0.20%                          |
|   | Class S (EUR)*                     | 0.15%                          |
| State Street Global High Yield Bond ESG Screened Index Fund             | Class I (USD)*                     | 0.15%                          |
|   | Class I (CHF-Hedged)*              | 0.18%                          |
|   | Class I (EUR-Hedged)*              | 0.18%                          |
|   | Class I Distributing (GBP-Hedged)* | 0.18%                          |
|   | Class I (USD-Hedged)*              | 0.18%                          |

\* This share class launched during the period ended 30 June 2021. Please refer to Note 14 for further details.

\*\* This share class closed during the period ended 30 June 2021. Please refer to Note 14 for further details.

These Investment Management Fees will be accrued daily based on the Net Asset Value of the Sub-funds as of the relevant Dealing Day and will be paid monthly in arrears.

The total expense ratios ("TER") attributable to the Share classes of the Sub-funds, as set out below, incorporate the fees and expenses of the Investment Manager, Central Administrator, Depositary, any distribution fee not covered by the Subscription Fee where appropriate, and certain other expenses of the relevant Sub-fund set forth in the Prospectus.

The Management Company has agreed to reimburse such portions of its fees as is necessary to ensure that the total expense ratio attributable to all Shares shall currently not exceed the following rates set forth below. The Shareholders will be given prior notification if the Management Company is ceasing these reimbursements in the future.

| Name of the Sub-fund                            | Share Classes              | TER as at 30 June 2021 | 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)              | 0.34%                  | 0.40%            |

## Notes to the Financial Statements

for the period ended 30 June 2021 (continued)

### 3. Fees and Expenses (continued)

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

| Name of the Sub-fund   | Share Classes                     | TER as at 30 June 2021 | Maximum TER in % |
|--|-----------------------------------|------------------------|------------------|
| State Street EMU Government Bond Index Fund                            | Class B (EUR)                     | 0.05%                  | 0.05%            |
|  | Class I (EUR)                     | 0.20%                  | 0.20%            |
|  | Class P (EUR)                     | 0.40%                  | 0.40%            |
|  | Class P Distributing (EUR)        | 0.40%                  | 0.40%            |
| State Street EMU Government Long Bond Index Fund                       | Class I (EUR)                     | 0.25%                  | 0.25%            |
| State Street Euro Inflation Linked Bond Index Fund                     | Class I (EUR)                     | 0.22%                  | 0.25%            |
|  | Class P (EUR)*                    | 0.38%                  | 0.40%            |
| State Street Euro Corporate Bond ESG Screened Index Fund               | Class B (EUR)                     | 0.04%                  | 0.04%            |
|  | Class I (EUR)                     | 0.19%                  | 0.19%            |
|  | Class I Distributing (EUR)        | 0.19%                  | 0.19%            |
|  | Class P (EUR)                     | 0.35%                  | 0.40%            |
| State Street Euro Corporate ex-Financials Bond Index Fund              | Class P Distributing (EUR)        | 0.35%                  | 0.40%            |
|  | Class I (EUR)                     | 0.25%                  | 0.25%            |
|  | Class I Distributing (EUR)        | 0.25%                  | 0.25%            |
| State Street Euro Sustainable Corporate Bond Index Fund                | Class P (EUR)                     | 0.40%                  | 0.40%            |
|  | Class A2 (EUR)                    | 0.09%                  | 0.11%            |
|  | Class A2 Distributing (EUR)       | 0.09%                  | 0.11%            |
|  | Class I (EUR)                     | 0.24%                  | 0.26%            |
| State Street Euro Issuer Scored Corporate Bond ESG Screened Index Fund | Class I Distributing (EUR)        | 0.24%                  | 0.26%            |
|  | Class S (EUR)                     | 0.09%                  | 0.11%            |
| State Street US Corporate Bond ESG Screened Index Fund                 | Class I (EUR)                     | 0.32%                  | 0.32%            |
| State Street US Corporate Bond ESG Screened Index Fund                 | Class I (USD)                     | 0.21%                  | 0.21%            |
|  | Class P (USD)                     | 0.40%                  | 0.40%            |
| State Street US Issuer Scored Corporate Bond ESG Screened Index Fund   | Class I (EUR-Hedged)              | 0.35%                  | 0.35%            |
| State Street Global Treasury Bond Index Fund                           | Class A (USD)                     | 0.28%                  | 0.30%            |
|  | Class B (USD)                     | 0.06%                  | 0.06%            |
|  | Class I (USD)                     | 0.21%                  | 0.21%            |
|  | Class I (CHF-Hedged)              | 0.25%                  | 0.25%            |
|  | Class I (EUR-Hedged)              | 0.25%                  | 0.25%            |
|  | Class I Distributing (EUR-Hedged) | 0.25%                  | 0.25%            |
|  | Class I Distributing (GBP-Hedged) | 0.25%                  | 0.25%            |
|  | Class I (USD-Hedged)              | 0.25%                  | 0.25%            |
|  | Class I Distributing (USD-Hedged) | 0.25%                  | 0.25%            |
|  | Class P (USD)                     | 0.38%                  | 0.40%            |
|  | Class I (SGD- Hedged) *           | 0.25%                  | 0.25%            |
|  | Class I (GBP-Hedged)              | 0.25%                  | 0.25%            |
| State Street Global Aggregate Bond Index Fund                          | Class A (USD)                     | 0.24%                  | 0.30%            |
|  | Class B (GBP-Hedged)              | 0.04%                  | 0.06%            |
|  | Class I (USD)                     | 0.19%                  | 0.20%            |
|  | Class I (CHF-Hedged)              | 0.22%                  | 0.24%            |
|  | Class I (EUR-Hedged)              | 0.22%                  | 0.24%            |
|  | Class I (USD-Hedged)              | 0.22%                  | 0.24%            |
|  | Class A (EUR-Hedged)              | 0.27%                  | 0.33%            |
| Class I (GBP-Hedged)   | 0.22%                             | 0.24%                  |                  |
| State Street Australia Index Equity Fund                               | Class I (AUD)                     | 0.30%                  | 0.30%            |
|  | Class P (AUD)                     | 0.70%                  | 0.70%            |
|  | Class S (USD)                     | 0.17%                  | 0.17%            |

## Notes to the Financial Statements

for the period ended 30 June 2021 (continued)

### 3. Fees and Expenses (continued)

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

| Name of the Sub-fund   | Share Classes              | TER as at 30 June 2021 | Maximum TER in % |
|--|----------------------------|------------------------|------------------|
| State Street Canada Index Equity Fund                        | Class I (CAD)              | 0.30%                  | 0.30%            |
|  | Class I (EUR)              | 0.30%                  | 0.30%            |
|  | Class P (CAD)              | 0.70%                  | 0.70%            |
| State Street Japan ESG Screened Index Equity Fund            | 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 I (CHF)              | 0.29%                  | 0.30%            |
|  | Class P (CHF)              | 0.69%                  | 0.70%            |
| State Street UK Index Equity Fund                            | Class P (EUR)              | 0.67%                  | 0.70%            |
|  | Class S (CHF)              | 0.17%                  | 0.17%            |
|  | Class I (GBP)              | 0.28%                  | 0.30%            |
| State Street US ESG Screened Index Equity Fund               | Class I (EUR)              | 0.28%                  | 0.30%            |
|  | Class P (GBP)              | 0.68%                  | 0.70%            |
|  | Class A (HKD) **           | 0.34%                  | 0.40%            |
| State Street EMU ESG Screened Index Equity Fund              | Class B (USD)              | 0.04%                  | 0.05%            |
|  | Class I (USD)              | 0.24%                  | 0.25%            |
|  | Class I (EUR)              | 0.24%                  | 0.25%            |
|  | Class I (EUR-Hedged)       | 0.27%                  | 0.29%            |
|  | Class P (USD)              | 0.64%                  | 0.70%            |
| State Street Europe ESG Screened Index Equity Fund           | Class B (EUR)              | 0.06%                  | 0.06%            |
|  | Class I (EUR)              | 0.26%                  | 0.26%            |
|  | Class I Distributing (EUR) | 0.26%                  | 0.26%            |
| State Street Pacific Ex-Japan ESG Screened Index Equity Fund | Class P (EUR)              | 0.69%                  | 0.70%            |
|  | Class A (EUR) *            | 0.39%                  | 0.40%            |
|  | Class B (EUR)              | 0.05%                  | 0.05%            |
| State Street World ESG Screened Index Equity Fund            | Class I (EUR)              | 0.25%                  | 0.25%            |
|  | Class I Distributing (EUR) | 0.25%                  | 0.25%            |
|  | Class P (EUR)              | 0.66%                  | 0.70%            |
| State Street World ESG Index Equity Fund                     | Class A (HKD)              | 0.40%                  | 0.40%            |
|  | Class B (USD)              | 0.10%                  | 0.10%            |
|  | Class I (USD)              | 0.30%                  | 0.30%            |
|  | Class I (EUR)              | 0.30%                  | 0.30%            |
|  | Class P (USD)              | 0.70%                  | 0.70%            |
| State Street World ESG Screened Index Equity Fund            | Class B (USD)              | 0.04%                  | 0.04%            |
|  | Class B (GBP)              | 0.03%                  | 0.04%            |
|  | Class B (USD-Hedged)       | 0.05%                  | 0.05%            |
|  | Class I (USD)              | 0.23%                  | 0.24%            |
|  | Class I (EUR)              | 0.24%                  | 0.24%            |
|  | Class I (EUR-Hedged)       | 0.28%                  | 0.28%            |
|  | Class I (GBP)              | 0.23%                  | 0.24%            |
|  | Class P (USD)              | 0.65%                  | 0.70%            |
|  | Class P (EUR-Hedged)       | 0.68%                  | 0.73%            |
|  | Class S (USD)              | 0.10%                  | 0.10%            |
| Class S Distributing (USD)                                   | 0.10%                      | 0.10%                  |                  |
| State Street World ESG Index Equity Fund                     | Class I (SEK-Hedged) *     | 0.27%                  | 0.28%            |
|  | Class B (USD)              | 0.06%                  | 0.07%            |
|  | Class I (USD)***           | 0.30%                  | 0.27%            |
|  | Class I (EUR-Hedged)***    | 0.34%                  | 0.31%            |

## Notes to the Financial Statements

for the period ended 30 June 2021 (continued)

### 3. Fees and Expenses (continued)

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

| Name of the Sub-fund  | Share Classes              | TER as at 30 June 2021 | Maximum TER in % |
|---|----------------------------|------------------------|------------------|
| State Street Global Emerging Markets ESG Screened Index Equity Fund | Class B (USD)              | 0.10%                  | 0.10%            |
|   | Class I (USD)              | 0.40%                  | 0.40%            |
|   | Class I (GBP)              | 0.40%                  | 0.40%            |
|   | Class P (USD)              | 1.34%                  | 1.35%            |
| State Street Flexible Asset Allocation Plus Fund                    | Class B (EUR)              | 0.10%                  | 0.10%            |
|   | Class I (EUR)              | 0.65%                  | 0.65%            |
|   | Class P (EUR)              | 1.24%                  | 1.24%            |
| State Street Europe Value Spotlight Fund                            | Class B (EUR)              | 0.07%                  | 0.10%            |
|   | Class I (EUR)              | 0.82%                  | 0.85%            |
|   | Class P (EUR)              | 1.63%                  | 1.64%            |
| State Street Eurozone Value Spotlight Fund                          | Class B (EUR)              | 0.09%                  | 0.10%            |
|   | Class I (EUR)              | 0.84%                  | 0.85%            |
|   | Class P (EUR)              | 1.63%                  | 1.64%            |
| State Street US Value Spotlight Fund                                | Class B (USD)              | 0.10%                  | 0.10%            |
|   | Class B (EUR)              | 0.10%                  | 0.10%            |
|   | Class I (USD)              | 0.85%                  | 0.85%            |
| State Street Asia Pacific Value Spotlight Fund                      | Class B (USD)              | 0.10%                  | 0.10%            |
|   | Class B (EUR)              | 0.10%                  | 0.10%            |
|   | Class I (USD)              | 0.85%                  | 0.85%            |
| State Street Global Value Spotlight Fund                            | Class B (EUR)              | 0.07%                  | 0.10%            |
|   | Class I (EUR)              | 0.82%                  | 0.85%            |
|   | Class I (USD) *            | 0.84%                  | 0.85%            |
|   | Class P (EUR)              | 1.62%                  | 1.64%            |
| State Street Multi-Factor Global ESG Equity Fund                    | Class B (USD)              | 0.10%                  | 0.10%            |
|   | Class I (USD)              | 0.45%                  | 0.45%            |
| State Street Europe ESG Screened Enhanced Equity Fund               | Class B (EUR) **           | 0.07%                  | 0.10%            |
|   | Class B (EUR-Hedged) **    | 0.07%                  | 0.10%            |
|   | Class I (EUR)              | 0.37%                  | 0.40%            |
| State Street North America ESG Screened Enhanced Equity Fund        | Class P (EUR)              | 0.61%                  | 0.64%            |
|   | Class B (EUR-Hedged) **    | 0.05%                  | 0.10%            |
|   | Class I (USD)              | 0.35%                  | 0.40%            |
| State Street Global ESG Screened Enhanced Equity Fund               | Class P (USD)              | 0.58%                  | 0.64%            |
|   | Class I (USD)              | 0.45%                  | 0.45%            |
|   | Class I Distributing (USD) | 0.45%                  | 0.45%            |
| State Street Emerging Markets SRI Enhanced Equity Fund              | Class B (USD)              | 0.10%                  | 0.25%            |
|   | Class I (USD)              | 0.57%                  | 0.70%            |
|   | Class I (EUR)              | 0.57%                  | 0.70%            |
|   | Class P (USD)              | 1.11%                  | 1.24%            |
| State Street Emerging Markets ESG Screened Enhanced Equity Fund     | Class B (USD)              | 0.11%                  | 0.25%            |
|   | Class B (GBP)              | 0.11%                  | 0.25%            |
|   | Class I (USD)              | 0.56%                  | 0.70%            |
|   | Class I (EUR)              | 0.56%                  | 0.70%            |
|   | Class P (USD)              | 1.10%                  | 1.24%            |
| State Street EMU ESG Screened Equity Fund                           | Class P (EUR)              | 1.10%                  | 1.24%            |
|   | Class I (EUR)              | 0.60%                  | 0.60%            |
|   | Class P (EUR)              | 1.64%                  | 1.64%            |
| State Street Europe Small Cap ESG Screened Equity Fund              | Class P Distributing (EUR) | 1.64%                  | 1.64%            |
|   | Class P (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%            |

## Notes to the Financial Statements

for the period ended 30 June 2021 (*continued*)

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

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

| Name of the Sub-fund  | Share Classes                     | TER as at<br>30 June 2021 | Maximum<br>TER<br>in % |
|---|-----------------------------------|---------------------------|------------------------|
| State Street Emerging Asia ESG Screened Equity Fund                     | Class P (EUR)                     | 2.04%                     | 2.04%                  |
|   | Class P (USD)                     | 2.04%                     | 2.04%                  |
| State Street Emerging Markets Select ESG Screened Equity Fund           | Class I (EUR)                     | 1.23%                     | 1.23%                  |
|   | Class P (EUR)                     | 2.27%                     | 2.27%                  |
|   | Class P (USD)                     | 2.27%                     | 2.27%                  |
| State Street Emerging Markets Small Cap ESG Screened Equity Fund        | Class A (USD)                     | 1.40%                     | 1.49%                  |
|   | Class I (USD)                     | 1.26%                     | 1.35%                  |
|   | Class I (EUR)                     | 1.26%                     | 1.35%                  |
| State Street Europe ESG Screened Managed Volatility Equity Fund         | Class P (USD)                     | 2.40%                     | 2.49%                  |
|   | Class I (EUR)                     | 0.45%                     | 0.45%                  |
|   | Class P (EUR)                     | 1.04%                     | 1.04%                  |
| State Street Global ESG Screened Managed Volatility Equity Fund         | Class A (USD)                     | 0.59%                     | 0.59%                  |
|   | Class B (USD)                     | 0.10%                     | 0.10%                  |
|   | Class I (USD)                     | 0.45%                     | 0.45%                  |
|   | Class I Distributing (EUR)        | 0.45%                     | 0.45%                  |
|   | Class I (EUR)                     | 0.45%                     | 0.45%                  |
|   | Class P (USD)                     | 1.04%                     | 1.04%                  |
| State Street Global ESG Screened Defensive Equity Fund                  | Class B (USD)                     | 0.04%                     | 0.10%                  |
|   | Class B (EUR)                     | 0.04%                     | 0.10%                  |
|   | Class I (USD)                     | 0.79%                     | 0.85%                  |
| State Street Europe ESG Screened Defensive Equity Fund                  | Class I (EUR)                     | 0.85%                     | 0.85%                  |
| State Street Global Treasury 1-10 Year Bond Index Fund                  | Class I (USD)                     | 0.19%                     | 0.21%                  |
|   | Class I (CHF-Hedged)              | 0.22%                     | 0.25%                  |
|   | Class I (EUR-Hedged)              | 0.22%                     | 0.25%                  |
|   | Class I Distributing (EUR-Hedged) | 0.22%                     | 0.25%                  |
|   | Class I Distributing (GBP-Hedged) | 0.22%                     | 0.25%                  |
|   | Class I (USD-Hedged)              | 0.22%                     | 0.25%                  |
|   | Class I Distributing (USD-Hedged) | 0.22%                     | 0.25%                  |
| State Street Emerging Markets Local Currency Government Bond Index Fund | Class B (USD) *                   | 0.01%                     | 0.15%                  |
|   | Class I Distributing (USD) *      | 0.21%                     | 0.30%                  |
|   | Class I (EUR)                     | 0.21%                     | 0.30%                  |
|   | Class I (USD)                     | 0.21%                     | 0.30%                  |
| State Street Emerging Markets Opportunities Equity Fund                 | Class I (EUR)                     | 1.25%                     | 1.25%                  |
|   | Class I (USD)                     | 1.25%                     | 1.25%                  |
| State Street Global Opportunities Equity Fund                           | Class I (USD)                     | 0.85%                     | 0.85%                  |
| State Street Sustainable Climate US Corporate Bond Fund                 | Class I (USD) *                   | 0.32%                     | 0.32%                  |
|   | Class I (EUR-Hedged) *            | 0.36%                     | 0.36%                  |
|   | Class S (USD) *                   | 0.27%                     | 0.27%                  |
| State Street Sustainable Climate Euro Corporate Bond Fund               | Class I (EUR) *                   | 0.32%                     | 0.32%                  |
|   | Class S (EUR) *                   | 0.27%                     | 0.27%                  |

## Notes to the Financial Statements

for the period ended 30 June 2021 (*continued*)

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

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

| Name of the Sub-fund  | Share Classes          | TER as at 30 June 2021 | Maximum TER in % |
|---|------------------------|------------------------|------------------|
| State Street Global High Yield Bond ESG Screened Index Fund | Class I (USD) *        | 0.25%                  | 0.25%            |
|   | Class I (CHF-Hedged) * | 0.29%                  | 0.29%            |
|   | Class I (EUR-Hedged) * | 0.29%                  | 0.29%            |
|   | Class I (USD-Hedged) * | 0.29%                  | 0.29%            |

\* This share class launched during the period ended 30 June 2021. Please refer to Note 14 for further details.

\*\* This share class closed during the period ended 30 June 2021. Please refer to Note 14 for further details.

\*\*\* There was a change of maximum TER during the period and for some classes the TER as at 30 June 2021 were higher than the adjusted maximum TER.

#### c) Other expenses

Other expenses as reported on the Combined Statement of Operations include but are not limited to costs related to registration fees, translation fees and publication fees.

#### d) Director fees

The aggregate amount of Directors' remuneration for the period ended 30 June 2021 was EUR 67,500. All Directors who are also employees of the Investment Manager or one of its affiliates are not entitled to Directors' fees.

### 4. Taxation

The Company is subject to the Luxembourg tax jurisdiction. Under Luxembourg law and the current practice, the Company is subject neither to income tax nor to any tax on capital gains in respect of realised or unrealised valuation profits. No taxes are payable in Luxembourg on the issue of Shares.

The Net Asset Value corresponding to the "P" and the "A" Shares (Shares for retail and institutional investors) is subject to the *taxe d'abonnement* at the rate of 0.05% per annum of the Net Asset Value as valued at the end of each quarter, and payable quarterly by the Sub-fund. The "P" and the "A" Shares classes are available to retail and institutional investors. To the extent that parts of the Company's assets are invested in other Luxembourg UCITS which are subject to the *taxe d'abonnement*, assets will not be subject to additional tax.

The Net Asset Value corresponding to the "I" and the "B" Shares (Shares for institutional investors) is subject to a reduced tax rate of 0.01% per annum payable quarterly by the Sub-fund, on the basis that the Company classifies the investors in this Share class as institutional investors as defined in Articles 174 to 176 of the 2010 Law. This classification is based on the Company's understanding of the current legal situation.

Capital gains and income from dividends, interest and interest payments originating in other countries may be subject to a non-recoverable withholding tax or capital gains tax in such countries. Tax effects are booked in accounting on a cash basis principle. However, a daily monitoring is performed on such balances to ensure that when material, appropriate provisions will be accordingly reflected.

In accordance with Article 175 of the 2010 Law, each share class subject to listing on a stock exchange and part of a Sub-fund which replicate the performance of an index is not subject to *taxe d'abonnement*. The subscription tax (*taxe d'abonnement*) is a registration fee established on the negotiability of securities issued by Undertakings for Collective Investment.

## Notes to the Financial Statements

for the period ended 30 June 2021 (*continued*)

### 4. Taxation (*continued*)

As at 30 June 2021, the following Share Classes are not subject to taxe d'abonnement:

| Name of the Sub-fund   | Share Classes                     |
|--|-----------------------------------|
| State Street Global Treasury Bond Index Fund                           | Class I (USD)                     |
|  | Class I (SGD-Hedged)              |
|  | Class P (USD)                     |
|  | Class I (USD-Hedged)              |
|  | Class I Distributing (USD-Hedged) |
|  | Class I (EUR-Hedged)              |
|  | Class B (USD)                     |
|  | Class I (GBP-Hedged)              |
|  | Class I (CHF-Hedged)              |
|  | Class I Distributing (GBP-Hedged) |
|  | Class I Distributing (EUR-Hedged) |
|  | Class A (USD)                     |
| State Street Global Aggregate Bond Index Fund                          | Class I (USD)                     |
|  | Class I (USD-Hedged)              |
|  | Class I (CHF-Hedged)              |
|  | Class I (EUR-Hedged)              |
|  | Class I (GBP-Hedged)              |
|  | Class A (EUR-Hedged)              |
|  | Class B (GBP-Hedged)              |
| State Street Euro Corporate Bond ESG Screened Index Fund               | Class A (USD)                     |
|  | Class P (EUR)                     |
|  | Class I (EUR)                     |
|  | Class B (EUR)                     |
|  | Class P Distributing (EUR)        |
| State Street EMU Government Bond Index Fund                            | Class I Distributing (EUR)        |
|  | Class P (EUR)                     |
|  | Class I (EUR)                     |
|  | Class B (EUR)                     |
| State Street Euro Core Treasury Bond Index Fund                        | Class P Distributing (EUR)        |
|  | Class I (EUR)                     |
|  | Class P (EUR)                     |
|  | Class B (EUR)                     |
| State Street Euro Sustainable Corporate Bond Index Fund                | Class I Distributing (EUR)        |
|  | Class I Distributing (EUR)        |
|  | Class I (EUR)                     |
|  | Class A2 Distributing (EUR)       |
|  | Class S (EUR)                     |
| State Street Euro Issuer Scored Corporate Bond ESG Screened Index Fund | Class A2 (EUR)                    |
| State Street US Issuer Scored Corporate Bond ESG Screened Index Fund   | Class I (EUR)                     |
| State Street US Corporate Bond ESG Screened Index Fund                 | Class I (EUR-Hedged)              |
|  | Class I (USD)                     |
| State Street EMU Government Long Bond Index Fund                       | Class P (USD)                     |
|  | Class I (EUR)                     |
| State Street Euro Corporate ex-Financials Bond Index Fund              | Class P (EUR)                     |
|  | Class I (EUR)                     |
|  | Class I Distributing (EUR)        |
| State Street Euro Inflation Linked Bond Index Fund                     | Class I (EUR)                     |
|  | Class P (EUR)                     |
| State Street Australia Index Equity Fund                               | Class P (AUD)                     |
|  | Class I (AUD)                     |
|  | Class S (USD)                     |

## Notes to the Financial Statements

for the period ended 30 June 2021 (*continued*)

### 4. Taxation (*continued*)

| Name of the Sub-fund  | Share Classes                     |
|---|-----------------------------------|
| State Street Global Treasury 1-10 Year Bond Index Fund              | Class I (USD)                     |
|   | Class I (USD-Hedged)              |
|   | Class I Distributing (USD-Hedged) |
|   | Class I Distributing (GBP-Hedged) |
|   | Class I (CHF-Hedged)              |
|   | Class I (EUR-Hedged)              |
| State Street Canada Index Equity Fund                               | Class P (CAD)                     |
|   | Class I (CAD)                     |
|   | Class I (EUR)                     |
|   | Class P (JPY)                     |
|   | Class I (JPY)                     |
|   | Class B (JPY)                     |
| State Street Japan ESG Screened Index Equity Fund                   | Class I (EUR)                     |
|   | Class P (EUR)                     |
|   | Class P (CHF)                     |
|   | Class I (CHF)                     |
|   | Class S (CHF)                     |
|   | Class I (EUR)                     |
| State Street Switzerland Index Equity Fund                          | Class P (GBP)                     |
|   | Class I (GBP)                     |
|   | Class P (USD)                     |
|   | Class I (USD)                     |
|   | Class B (USD)                     |
|   | Class I (EUR-Hedged)              |
| State Street UK Index Equity Fund                                   | Class I (EUR)                     |
|   | Class P (USD)                     |
|   | Class I (USD)                     |
|   | Class B (USD)                     |
|   | Class I (EUR)                     |
|   | Class A (HKD)                     |
| State Street US ESG Screened Index Equity Fund                      | Class P (EUR)                     |
|   | Class A (EUR)                     |
|   | Class I (EUR)                     |
|   | Class B (EUR)                     |
|   | Class I Distributing (EUR)        |
|   | Class P (EUR)                     |
| State Street Pacific Ex-Japan ESG Screened Index Equity Fund        | Class I (EUR)                     |
|   | Class I Distributing (EUR)        |
|   | Class B (EUR)                     |
|   | Class P (USD)                     |
|   | Class I (USD)                     |
|   | Class I (GBP)                     |
| State Street EMU ESG Screened Index Equity Fund                     | Class B (USD)                     |
|   | Class P (USD)                     |
|   | Class I (USD)                     |
|   | Class I (GBP)                     |
|   | Class I (USD)                     |
|   | Class B (USD)                     |
| State Street Europe ESG Screened Index Equity Fund                  | Class P (USD)                     |
|   | Class I (USD)                     |
|   | Class I (GBP)                     |
|   | Class I (USD)                     |
|   | Class I (GBP)                     |
|   | Class B (USD)                     |
| State Street Global Emerging Markets ESG Screened Index Equity Fund | Class P (EUR)                     |
|   | Class I (EUR)                     |
|   | Class I Distributing (EUR)        |
|   | Class B (EUR)                     |
|   | Class P (EUR)                     |
|   | Class I (EUR)                     |



## Notes to the Financial Statements

for the period ended 30 June 2021 (*continued*)

### 4. Taxation (*continued*)

| Name of the Sub-fund  | Share Classes              |
|---|----------------------------|
| State Street World ESG Screened Index Equity Fund                       | Class P (USD)              |
|   | Class I (SEK-Hedged)       |
|   | Class B (GBP)              |
|   | Class I (USD)              |
|   | Class P (EUR-Hedged)       |
|   | Class B (USD)              |
|   | Class I (EUR)              |
|   | Class B (USD-Hedged)       |
|   | Class I (GBP)              |
|   | Class S (USD)              |
|   | Class S Distributing (USD) |
|   | Class I (EUR-Hedged)       |
|   | Class I (USD)              |
| State Street World ESG Index Equity Fund                                | Class I (EUR-Hedged)       |
|   | Class B (USD)              |
|   | Class I (EUR)              |
| State Street Emerging Markets Local Currency Government Bond Index Fund | Class B (USD)              |
|   | Class I Distributing (USD) |
|   | Class I (USD)              |
|   | Class I (CHF-Hedged)       |
| State Street Global High Yield Bond ESG Screened Index Fund             | Class I (EUR-Hedged)       |
|   | Class I (USD-Hedged)       |
|   | Class I (USD)              |

### 5. Changes in Investment Portfolio

The list containing all the sales and purchases of the investment portfolio during the period ended 30 June 2021 is available at the registered offices of the Company where it may be inspected and copies may be obtained.

### 6. Transaction Costs

For the period from 01 January 2021 to 30 June 2021, 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                    | 26,987            |
| State Street Global Aggregate Bond Index Fund                       | USD                    | 3,740             |
| State Street Australia Index Equity Fund                            | AUD                    | 53,184            |
| State Street Canada Index Equity Fund                               | CAD                    | 1,091             |
| State Street Japan ESG Screened Index Equity Fund                   | JPY                    | 688,895           |
| State Street Switzerland Index Equity Fund                          | CHF                    | 8,566             |
| State Street UK Index Equity Fund                                   | GBP                    | 142,039           |
| State Street US ESG Screened Index Equity Fund                      | USD                    | 5,751             |
| State Street EMU ESG Screened Index Equity Fund                     | EUR                    | 36,534            |
| State Street Europe ESG Screened Index Equity Fund                  | EUR                    | 68,478            |
| State Street Pacific Ex-Japan ESG Screened Index Equity Fund        | USD                    | 7,387             |
| State Street World ESG Screened Index Equity Fund                   | USD                    | 347,787           |
| State Street World ESG Index Equity Fund                            | USD                    | 111,979           |
| State Street Global Emerging Markets ESG Screened Index Equity Fund | USD                    | 237,576           |
| State Street Flexible Asset Allocation Plus Fund                    | EUR                    | 466               |
| State Street Europe Value Spotlight Fund                            | EUR                    | 83,964            |
| State Street Eurozone Value Spotlight Fund                          | EUR                    | 193,384           |
| State Street US Value Spotlight Fund                                | USD                    | 1,561             |

## Notes to the Financial Statements

for the period ended 30 June 2021 (*continued*)

### 6. Transaction Costs (*continued*)

| Name of the Sub-fund   | Sub-fund Base Currency | Transaction Costs |
|--|------------------------|-------------------|
| State Street Asia Pacific Value Spotlight Fund                   | USD                    | 19,177            |
| State Street Global Value Spotlight Fund                         | EUR                    | 63,655            |
| State Street Multi-Factor Global ESG Equity Fund                 | USD                    | 102,202           |
| State Street Europe ESG Screened Enhanced Equity Fund            | EUR                    | 244,066           |
| State Street North America ESG Screened Enhanced Equity Fund     | USD                    | 29,961            |
| State Street Global ESG Screened Enhanced Equity Fund            | USD                    | 18,463            |
| State Street Emerging Markets SRI Enhanced Equity Fund           | USD                    | 805,479           |
| State Street Emerging Markets ESG Screened Enhanced Equity Fund  | USD                    | 821,901           |
| State Street EMU ESG Screened Equity Fund                        | EUR                    | 22,057            |
| State Street Europe Small Cap ESG Screened Equity Fund           | EUR                    | 32,932            |
| State Street Emerging Asia ESG Screened Equity Fund              | EUR                    | 23,585            |
| State Street Emerging Markets Select ESG Screened Equity Fund    | EUR                    | 20,981            |
| State Street Emerging Markets Small Cap ESG Screened Equity Fund | USD                    | 159,050           |
| State Street Europe ESG Screened Managed Volatility Equity Fund  | EUR                    | 13,889            |
| State Street Global ESG Screened Managed Volatility Equity Fund  | USD                    | 35,129            |
| State Street Global ESG Screened Defensive Equity Fund           | USD                    | 55,145            |
| State Street Europe ESG Screened Defensive Equity Fund           | EUR                    | 3,681             |
| State Street Global Treasury 1-10 Year Bond Index Fund           | USD                    | 927               |
| State Street Emerging Markets Opportunities Equity Fund          | USD                    | 5,542             |
| State Street Global Opportunities Equity Fund                    | USD                    | 47,342            |

Transactions costs have been defined as broker commission fees, market fees and taxes relating to purchase or sale of equities and investments in other funds. For most of the bonds those fees are included in the price of the bonds and therefore cannot be isolated, except for State Street Global Aggregate Bond Index Fund and State Street Global Treasury Bond Index Fund on which transaction costs are separately identifiable.

### 7. Dividends distributed

During the period ended 30 June 2021, 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 ESG Screened Equity Fund                | Class P Distributing (EUR)          | 16 March 2021    | 18 March 2021 | EUR      | 0.07               | 13,473                |
| State Street Global Treasury Bond Index Fund             | Class I Distributing (USD - Hedged) | 16 March 2021    | 18 March 2021 | USD      | 0.10               | 4,497                 |
| State Street Global Treasury Bond Index Fund             | Class I Distributing (GBP - Hedged) | 16 March 2021    | 18 March 2021 | GBP      | 0.08               | 1,659,258             |
| State Street Global Treasury Bond Index Fund             | Class I Distributing (EUR - Hedged) | 16 March 2021    | 18 March 2021 | EUR      | 0.08               | 21,225                |
| State Street Euro Corporate Bond ESG Screened Index Fund | Class P Distributing (EUR)          | 16 March 2021    | 18 March 2021 | EUR      | 0.10               | 516,661               |
| State Street Euro Corporate Bond ESG Screened Index Fund | Class I Distributing (EUR)          | 16 March 2021    | 18 March 2021 | EUR      | 0.11               | 2,478,504             |
| State Street EMU Government Bond Index Fund              | Class P Distributing (EUR)          | 16 March 2021    | 18 March 2021 | EUR      | 0.04               | 107,981               |

## Notes to the Financial Statements

for the period ended 30 June 2021 (*continued*)

### 7. Dividends distributed (*continued*)

| Sub-fund  | Class                               | Ex-dividend date | Payment date  | Currency | Dividend Per Share | Dividends distributed |
|---|-------------------------------------|------------------|---------------|----------|--------------------|-----------------------|
| State Street Global ESG Screened Managed Volatility Equity Fund | Class I Distributing (EUR)          | 16 March 2021    | 18 March 2021 | EUR      | 0.19               | 697,345               |
| State Street Euro Core Treasury Bond Index Fund                 | Class I Distributing (EUR)          | 16 March 2021    | 18 March 2021 | EUR      | 0.00               | 4,022                 |
| State Street Euro Sustainable Corporate Bond Index Fund         | Class I Distributing (EUR)          | 16 March 2021    | 18 March 2021 | EUR      | 0.07               | 125,647               |
| State Street Euro Sustainable Corporate Bond Index Fund         | Class A2 Distributing (EUR)         | 16 March 2021    | 18 March 2021 | EUR      | 0.08               | 4,777,136             |
| State Street Euro Corporate ex-Financials Bond Index Fund       | Class I Distributing (EUR)          | 16 March 2021    | 18 March 2021 | EUR      | 0.11               | 65,277                |
| State Street Europe Small Cap ESG Screened Equity Fund          | Class P Distributing (EUR)          | 16 March 2021    | 18 March 2021 | EUR      | 0.08               | 23,158                |
| State Street Global ESG Screened Enhanced Equity Fund           | Class I Distributing (USD)          | 16 March 2021    | 18 March 2021 | USD      | 0.17               | 8,795                 |
| State Street Global Treasury 1-10 Year Bond Index Fund          | Class I Distributing (USD - Hedged) | 16 March 2021    | 18 March 2021 | USD      | 0.04               | 549,391               |
| State Street Global Treasury 1-10 Year Bond Index Fund          | Class I Distributing (GBP - Hedged) | 16 March 2021    | 18 March 2021 | GBP      | 0.03               | 124,104               |
| State Street Global Treasury 1-10 Year Bond Index Fund          | Class I Distributing (EUR - Hedged) | 16 March 2021    | 18 March 2021 | EUR      | 0.03               | 84,731                |
| State Street EMU ESG Screened Index Equity Fund                 | Class I Distributing (EUR)          | 16 March 2021    | 18 March 2021 | EUR      | 0.16               | 99,767                |
| State Street Europe ESG Screened Index Equity Fund              | Class I Distributing (EUR)          | 16 March 2021    | 18 March 2021 | EUR      | 0.22               | 2,680,600             |
| State Street World ESG Screened Index Equity Fund               | S Distributing (USD)                | 16 March 2021    | 18 March 2021 | USD      | 0.07               | 553,261               |

### 8. Currency Adjustment

The opening value of the Company has been restated at the exchange rate ruling at 30 June 2021. The resulting gain of EUR 628,457,879 represents the movement in exchange rates between 1 January 2021 and 30 June 2021. This is a translation gain, which has no impact on the Net Asset Value of the individual Sub-funds.

### 9. Cross investments

A Sub-fund may acquire shares of one or more other Sub-funds of the Company (the target Sub-fund), provided that there shall be no duplication of fees between the fees at the level of the Sub-fund that invested in the target Sub-fund and the fees at the level of the target Sub-fund.

The value of those cross-investments per Sub-fund as at 30 June 2021 amounted to:

| Name of the Sub-fund  | Currency | Market Value in EUR |
|---|----------|---------------------|
| State Street Emerging Markets Local Currency Government Bond Index Fund | USD      | 5,706,630           |

## Notes to the Financial Statements

for the period ended 30 June 2021 (continued)

### 9. Cross investments (continued)

At 30 June 2020 the total of cross Sub-Funds' investments amounts to EUR 5,706,630 and therefore total combined NAV as at period-end without cross-investments would amount to EUR 29,210,524,526.

### 10. Securities Lending

The Company has appointed State Street Bank International GMBH and State Street Bank and Trust Company to act as Securities Lending Agents. Securities are lent to their approved Counterparties and collateral must be sufficiently liquid and valued at market value on a daily basis. Equity securities will only be accepted as collateral if either admitted to official listing on a stock exchange in a Member State or non-Member State or traded on a market which is regulated, operating regularly, officially recognised and open to the public in a Member State or non-Member State. "Member State" means a member state of the European Union.

The following table summarises the value of securities lent, analysed by borrowing counterparty as at 30 June 2021:

| Sub-funds name   | Currency | Counterparty                 | Counterparty's country of incorporation | Market Value of Securities Lent as at 30 June 2021 | % of Total Net assets | % of the fund's total lendable assets* |
|--|----------|------------------------------|---|--|-----------------------|--|
| State Street Euro Core Treasury Bond Index Fund          | EUR      | BNP Paribas Arbitrage SNC    | France                                  | 13,404,608   | 2.07%                 | 2.09%                                  |
| State Street Euro Core Treasury Bond Index Fund          | EUR      | Citigroup Global Markets Ltd | United Kingdom                          | 8,927,284  | 1.38%                 | 1.39%                                  |
| State Street Euro Core Treasury Bond Index Fund          | EUR      | BNP Paribas SA               | France                                  | 17,181,301   | 2.66%                 | 2.68%                                  |
| State Street Euro Core Treasury Bond Index Fund          | EUR      | Barclays PLC                 | United Kingdom                          | 32,848,475   | 5.08%                 | 5.12%                                  |
| State Street Euro Core Treasury Bond Index Fund          | EUR      | UBS AG                       | Switzerland                             | 8,919,164  | 1.38%                 | 1.39%                                  |
| State Street EMU Government Long Bond Index Fund         | EUR      | Citigroup Global Markets Ltd | United Kingdom                          | 1,242,016  | 2.64%                 | 2.66%                                  |
| State Street EMU Government Long Bond Index Fund         | EUR      | Barclays PLC                 | United Kingdom                          | 3,627,089  | 7.70%                 | 7.77%                                  |
| State Street EMU Government Long Bond Index Fund         | EUR      | BNP Paribas SA               | France                                  | 881,715  | 1.87%                 | 1.89%                                  |
| State Street Euro Inflation Linked Bond Index Fund       | EUR      | Barclays PLC                 | United Kingdom                          | 6,120,971  | 4.15%                 | 4.19%                                  |
| State Street Euro Corporate Bond ESG Screened Index Fund | EUR      | Barclays PLC                 | United Kingdom                          | 51,861,495   | 2.61%                 | 2.64%                                  |
| State Street Euro Corporate Bond ESG Screened Index Fund | EUR      | Nomura International Plc     | United Kingdom                          | 7,916,935  | 0.40%                 | 0.40%                                  |
| State Street Euro Corporate Bond ESG Screened Index Fund | EUR      | RBC Europe Ltd               | United Kingdom                          | 14,295,147   | 0.72%                 | 0.73%                                  |
| State Street Euro Corporate Bond ESG Screened Index Fund | EUR      | BNP Paribas SA               | France                                  | 28,857,367   | 1.45%                 | 1.47%                                  |

## Notes to the Financial Statements

for the period ended 30 June 2021 (*continued*)

### 10. Securities Lending (*continued*)

| Sub-funds name   | Currency | Counterparty                | Counterparty's country of incorporation | Market Value of Securities Lent as at 30 June 2021 | % of Total Net assets | % of the fund's total lendable assets* |
|--|----------|-----------------------------|---|--|-----------------------|--|
| State Street Euro Corporate Bond ESG Screened Index Fund               | EUR      | Credit Suisse International | United Kingdom                          | 4,069,824  | 0.20%                 | 0.21%                                  |
| State Street Euro Corporate Bond ESG Screened Index Fund               | EUR      | ING Bank NV                 | Netherlands                             | 1,266,604  | 0.06%                 | 0.06%                                  |
| State Street Euro Corporate ex-Financials Bond Index Fund              | EUR      | Barclays PLC                | United Kingdom                          | 2,175,761  | 2.15%                 | 2.16%                                  |
| State Street Euro Corporate ex-Financials Bond Index Fund              | EUR      | RBC Europe Ltd              | United Kingdom                          | 544,308  | 0.54%                 | 0.54%                                  |
| State Street Euro Corporate ex-Financials Bond Index Fund              | EUR      | BNP Paribas SA              | France                                  | 1,751,004  | 1.73%                 | 1.74%                                  |
| State Street Euro Corporate ex-Financials Bond Index Fund              | EUR      | Nomura International Plc    | United Kingdom                          | 557,922  | 0.55%                 | 0.55%                                  |
| State Street Euro Corporate ex-Financials Bond Index Fund              | EUR      | Credit Suisse International | United Kingdom                          | 47,182   | 0.05%                 | 0.05%                                  |
| State Street Euro Corporate ex-Financials Bond Index Fund              | EUR      | ING Bank NV                 | Netherlands                             | 106,182  | 0.10%                 | 0.11%                                  |
| State Street Euro Sustainable Corporate Bond Index Fund                | EUR      | BNP Paribas SA              | France                                  | 17,235,705   | 1.78%                 | 1.81%                                  |
| State Street Euro Sustainable Corporate Bond Index Fund                | EUR      | Barclays PLC                | United Kingdom                          | 28,399,608   | 2.94%                 | 2.98%                                  |
| State Street Euro Sustainable Corporate Bond Index Fund                | EUR      | RBC Europe Ltd              | United Kingdom                          | 8,006,225  | 0.83%                 | 0.84%                                  |
| State Street Euro Sustainable Corporate Bond Index Fund                | EUR      | Credit Suisse International | United Kingdom                          | 4,417,439  | 0.46%                 | 0.46%                                  |
| State Street Euro Sustainable Corporate Bond Index Fund                | EUR      | Nomura International Plc    | United Kingdom                          | 3,145,744  | 0.33%                 | 0.33%                                  |
| State Street Euro Sustainable Corporate Bond Index Fund                | EUR      | ING Bank NV                 | Netherlands                             | 1,100,022  | 0.11%                 | 0.12%                                  |
| State Street Euro Issuer Scored Corporate Bond ESG Screened Index Fund | EUR      | BNP Paribas SA              | France                                  | 610,430  | 1.27%                 | 1.28%                                  |
| State Street Euro Issuer Scored Corporate Bond ESG Screened Index Fund | EUR      | Barclays PLC                | United Kingdom                          | 1,416,243  | 2.95%                 | 2.97%                                  |
| State Street Euro Issuer Scored Corporate Bond ESG Screened Index Fund | EUR      | RBC Europe Ltd              | United Kingdom                          | 103,207  | 0.21%                 | 0.22%                                  |

## Notes to the Financial Statements

for the period ended 30 June 2021 (*continued*)

### 10. Securities Lending (*continued*)

| Sub-funds name   | Currency | Counterparty                           | Counterparty's country of incorporation | Market Value of Securities Lent as at 30 June 2021 | % of Total Net assets | % of the fund's total lendable assets* |
|--|----------|--|---|--|-----------------------|--|
| State Street Euro Issuer Scored Corporate Bond ESG Screened Index Fund | EUR      | Nomura International Plc               | United Kingdom                          | 415,783  | 0.87%                 | 0.87%                                  |
| State Street Global Treasury Bond Index Fund                           | EUR      | Merrill Lynch International            | United Kingdom                          | 44,842,301   | 3.00%                 | 3.03%                                  |
| State Street Global Treasury Bond Index Fund                           | EUR      | HSBC Bank PLC                          | United Kingdom                          | 42,987,394   | 2.88%                 | 2.90%                                  |
| State Street Global Treasury Bond Index Fund                           | EUR      | UBS AG                                 | Switzerland                             | 36,435,827   | 2.44%                 | 2.46%                                  |
| State Street Global Treasury Bond Index Fund                           | EUR      | Barclays Capital Securities Ltd        | United Kingdom                          | 25,525,728   | 1.71%                 | 1.72%                                  |
| State Street Global Treasury Bond Index Fund                           | EUR      | Goldman Sachs International            | United Kingdom                          | 18,365,263   | 1.23%                 | 1.24%                                  |
| State Street Global Treasury Bond Index Fund                           | EUR      | BNP Paribas SA                         | France                                  | 16,654,960   | 1.12%                 | 1.13%                                  |
| State Street Global Treasury Bond Index Fund                           | EUR      | Barclays PLC                           | United Kingdom                          | 15,278,312   | 1.02%                 | 1.03%                                  |
| State Street Global Treasury Bond Index Fund                           | EUR      | Morgan Stanley & Co. International PLC | United Kingdom                          | 11,699,089   | 0.78%                 | 0.79%                                  |
| State Street Global Treasury Bond Index Fund                           | EUR      | BNP Paribas Arbitrage SNC              | France                                  | 11,684,525   | 0.78%                 | 0.79%                                  |
| State Street Global Treasury Bond Index Fund                           | EUR      | RBC Europe Ltd                         | United Kingdom                          | 10,408,189   | 0.70%                 | 0.70%                                  |
| State Street Global Treasury Bond Index Fund                           | EUR      | Macquarie Bank Ltd                     | Australia                               | 2,506,776  | 0.17%                 | 0.17%                                  |
| State Street Global Treasury Bond Index Fund                           | EUR      | Nomura International Plc               | United Kingdom                          | 2,397,015  | 0.16%                 | 0.16%                                  |
| State Street Global Treasury Bond Index Fund                           | EUR      | Citigroup Global Markets Ltd           | United Kingdom                          | 2,022,190  | 0.14%                 | 0.14%                                  |
| State Street Global Aggregate Bond Index Fund                          | EUR      | Merrill Lynch International            | United Kingdom                          | 64,761,041   | 1.41%                 | 1.42%                                  |
| State Street Global Aggregate Bond Index Fund                          | EUR      | HSBC Bank PLC                          | United Kingdom                          | 63,869,560   | 1.39%                 | 1.40%                                  |
| State Street Global Aggregate Bond Index Fund                          | EUR      | Barclays Capital Securities Ltd        | United Kingdom                          | 55,581,613   | 1.21%                 | 1.22%                                  |
| State Street Global Aggregate Bond Index Fund                          | EUR      | UBS AG                                 | Switzerland                             | 48,807,666   | 1.06%                 | 1.07%                                  |

## Notes to the Financial Statements

for the period ended 30 June 2021 (*continued*)

### 10. Securities Lending (*continued*)

| Sub-funds name                                | Currency | Counterparty                           | Counterparty's country of incorporation | Market Value of Securities Lent as at 30 June 2021 | % of Total Net assets | % of the fund's total lendable assets* |
|---|----------|--|---|--|-----------------------|--|
| State Street Global Aggregate Bond Index Fund | EUR      | BNP Paribas SA                         | France                                  | 47,576,734   | 1.03%                 | 1.05%                                  |
| State Street Global Aggregate Bond Index Fund | EUR      | Barclays PLC                           | United Kingdom                          | 27,314,016   | 0.59%                 | 0.60%                                  |
| State Street Global Aggregate Bond Index Fund | EUR      | RBC Europe Ltd                         | United Kingdom                          | 26,821,982   | 0.58%                 | 0.59%                                  |
| State Street Global Aggregate Bond Index Fund | EUR      | Morgan Stanley & Co. International PLC | United Kingdom                          | 26,519,672   | 0.58%                 | 0.58%                                  |
| State Street Global Aggregate Bond Index Fund | EUR      | Goldman Sachs International            | United Kingdom                          | 20,827,356   | 0.45%                 | 0.46%                                  |
| State Street Global Aggregate Bond Index Fund | EUR      | BNP Paribas Arbitrage SNC              | France                                  | 14,942,439   | 0.32%                 | 0.33%                                  |
| State Street Global Aggregate Bond Index Fund | EUR      | Nomura International Plc               | United Kingdom                          | 12,822,464   | 0.28%                 | 0.28%                                  |
| State Street Global Aggregate Bond Index Fund | EUR      | Macquarie Bank Ltd                     | Australia                               | 6,588,447  | 0.14%                 | 0.14%                                  |
| State Street Global Aggregate Bond Index Fund | EUR      | Citigroup Global Markets Ltd           | United Kingdom                          | 3,645,586  | 0.08%                 | 0.08%                                  |
| State Street Global Aggregate Bond Index Fund | EUR      | Credit Suisse International            | United Kingdom                          | 753,031  | 0.02%                 | 0.02%                                  |
| State Street Global Aggregate Bond Index Fund | EUR      | Credit Suisse Securities Ltd           | United Kingdom                          | 459,150  | 0.01%                 | 0.01%                                  |
| State Street Australia Index Equity Fund      | EUR      | Barclays Capital Securities Ltd        | United Kingdom                          | 290,274  | 0.85%                 | 0.85%                                  |
| State Street Australia Index Equity Fund      | EUR      | UBS AG                                 | Switzerland                             | 4,792,492  | 13.95%                | 14.04%                                 |
| State Street Australia Index Equity Fund      | EUR      | Morgan Stanley & Co. International PLC | United Kingdom                          | 254,840  | 0.74%                 | 0.75%                                  |
| State Street Canada Index Equity Fund         | EUR      | Deutsche Bank AG                       | Germany                                 | 725,400  | 0.50%                 | 0.51%                                  |
| State Street Canada Index Equity Fund         | EUR      | Credit Suisse AG                       | Ireland                                 | 3,482,830  | 2.42%                 | 2.43%                                  |
| State Street Canada Index Equity Fund         | EUR      | Goldman Sachs International            | United Kingdom                          | 20,263,486   | 14.09%                | 14.13%                                 |
| State Street Canada Index Equity Fund         | EUR      | Morgan Stanley & Co. International PLC | United Kingdom                          | 171,365  | 0.12%                 | 0.12%                                  |
| State Street Canada Index Equity Fund         | EUR      | JP Morgan Securities PLC               | United Kingdom                          | 7,438,309  | 5.17%                 | 5.19%                                  |
| State Street Canada Index Equity Fund         | EUR      | Citigroup Global Markets Ltd           | United Kingdom                          | 1,695,519  | 1.18%                 | 1.18%                                  |
| State Street Canada Index Equity Fund         | EUR      | UBS AG                                 | Switzerland                             | 586,518  | 0.41%                 | 0.41%                                  |

## Notes to the Financial Statements

for the period ended 30 June 2021 (*continued*)

### 10. Securities Lending (*continued*)

| Sub-funds name                                    | Currency | Counterparty                           | Counterparty's country of incorporation | Market Value of Securities Lent as at 30 June 2021 | % of Total Net assets | % of the fund's total lendable assets* |
|---|----------|--|---|--|-----------------------|--|
| State Street Canada Index Equity Fund             | EUR      | Societe Generale SA                    | France                                  | 39,522   | 0.03%                 | 0.03%                                  |
| State Street Japan ESG Screened Index Equity Fund | EUR      | JP Morgan Securities PLC               | United Kingdom                          | 2,748,142,615                                      | 10.02%                | 10.07%                                 |
| State Street Japan ESG Screened Index Equity Fund | EUR      | Credit Suisse AG                       | Ireland                                 | 399,114,179  | 1.45%                 | 1.46%                                  |
| State Street Japan ESG Screened Index Equity Fund | EUR      | UBS AG                                 | Switzerland                             | 1,489,580,716                                      | 5.43%                 | 5.46%                                  |
| State Street Japan ESG Screened Index Equity Fund | EUR      | Barclays Capital Securities Ltd        | United Kingdom                          | 1,173,342,445                                      | 4.28%                 | 4.30%                                  |
| State Street Japan ESG Screened Index Equity Fund | EUR      | Citigroup Global Markets Ltd           | United Kingdom                          | 375,895,852  | 1.37%                 | 1.38%                                  |
| State Street Japan ESG Screened Index Equity Fund | EUR      | Societe Generale SA                    | France                                  | 284,885,166  | 1.04%                 | 1.04%                                  |
| State Street Japan ESG Screened Index Equity Fund | EUR      | Morgan Stanley & Co. International PLC | United Kingdom                          | 1,756,499  | 0.01%                 | 0.01%                                  |
| State Street Switzerland Index Equity Fund        | EUR      | Barclays Capital Securities Ltd        | United Kingdom                          | 18,620,168   | 6.82%                 | 6.82%                                  |
| State Street Switzerland Index Equity Fund        | EUR      | HSBC Bank PLC                          | United Kingdom                          | 79,476   | 0.03%                 | 0.03%                                  |
| State Street Switzerland Index Equity Fund        | EUR      | UBS AG                                 | Switzerland                             | 1,590,982  | 0.58%                 | 0.58%                                  |
| State Street US ESG Screened Index Equity Fund    | EUR      | Barclays PLC                           | United Kingdom                          | 29,155,620   | 1.51%                 | 1.51%                                  |
| State Street US ESG Screened Index Equity Fund    | EUR      | Credit Suisse AG                       | Ireland                                 | 6,109,447  | 0.32%                 | 0.32%                                  |
| State Street US ESG Screened Index Equity Fund    | EUR      | Societe Generale SA                    | France                                  | 5,709,025  | 0.30%                 | 0.30%                                  |
| State Street US ESG Screened Index Equity Fund    | EUR      | UBS AG                                 | Switzerland                             | 1,012,857  | 0.05%                 | 0.05%                                  |
| State Street US ESG Screened Index Equity Fund    | EUR      | Deutsche Bank AG                       | Germany                                 | 613,577  | 0.03%                 | 0.03%                                  |
| State Street US ESG Screened Index Equity Fund    | EUR      | HSBC Bank PLC                          | United Kingdom                          | 310,084  | 0.02%                 | 0.02%                                  |
| State Street EMU ESG Screened Index Equity Fund   | EUR      | HSBC Bank PLC                          | United Kingdom                          | 4,199,952  | 0.92%                 | 0.93%                                  |



## Notes to the Financial Statements

for the period ended 30 June 2021 (*continued*)

### 10. Securities Lending (*continued*)

| Sub-funds name   | Currency | Counterparty                     | Counterparty's country of incorporation | Market Value of Securities Lent as at 30 June 2021 | % of Total Net assets | % of the fund's total lendable assets* |
|--|----------|----------------------------------|---|--|-----------------------|--|
| State Street EMU ESG Screened Index Equity Fund              | EUR      | Barclays Capital Securities Ltd  | United Kingdom                          | 1,453,440  | 0.32%                 | 0.32%                                  |
| State Street EMU ESG Screened Index Equity Fund              | EUR      | Societe Generale SA              | France                                  | 1,324,604  | 0.29%                 | 0.29%                                  |
| State Street EMU ESG Screened Index Equity Fund              | EUR      | Goldman Sachs International      | United Kingdom                          | 900,988  | 0.20%                 | 0.20%                                  |
| State Street EMU ESG Screened Index Equity Fund              | EUR      | JP Morgan Securities PLC         | United Kingdom                          | 618,912  | 0.14%                 | 0.14%                                  |
| State Street EMU ESG Screened Index Equity Fund              | EUR      | Skandinaviska Enskilda Banken AB | Sweden                                  | 554,380  | 0.12%                 | 0.12%                                  |
| State Street EMU ESG Screened Index Equity Fund              | EUR      | UBS AG                           | Switzerland                             | 459,806  | 0.10%                 | 0.10%                                  |
| State Street EMU ESG Screened Index Equity Fund              | EUR      | Citigroup Global Markets Ltd     | United Kingdom                          | 365,433  | 0.08%                 | 0.08%                                  |
| State Street EMU ESG Screened Index Equity Fund              | EUR      | ING Bank NV                      | Netherlands                             | 146,427  | 0.03%                 | 0.03%                                  |
| State Street Europe ESG Screened Index Equity Fund           | EUR      | Citigroup Global Markets Ltd     | United Kingdom                          | 2,132,827  | 0.25%                 | 0.25%                                  |
| State Street Europe ESG Screened Index Equity Fund           | EUR      | Credit Suisse AG                 | Ireland                                 | 1,874,678  | 0.22%                 | 0.22%                                  |
| State Street Europe ESG Screened Index Equity Fund           | EUR      | UBS AG                           | Switzerland                             | 1,125,761  | 0.13%                 | 0.13%                                  |
| State Street Europe ESG Screened Index Equity Fund           | EUR      | Goldman Sachs International      | United Kingdom                          | 287,872  | 0.03%                 | 0.03%                                  |
| State Street Europe ESG Screened Index Equity Fund           | EUR      | Barclays Capital Securities Ltd  | United Kingdom                          | 11,106,059   | 1.31%                 | 1.32%                                  |
| State Street Europe ESG Screened Index Equity Fund           | EUR      | HSBC Bank PLC                    | United Kingdom                          | 3,656,074  | 0.43%                 | 0.43%                                  |
| State Street Europe ESG Screened Index Equity Fund           | EUR      | Skandinaviska Enskilda Banken AB | Sweden                                  | 2,622,283  | 0.31%                 | 0.31%                                  |
| State Street Europe ESG Screened Index Equity Fund           | EUR      | Societe Generale SA              | France                                  | 1,132,265  | 0.13%                 | 0.13%                                  |
| State Street Europe ESG Screened Index Equity Fund           | EUR      | JP Morgan Securities PLC         | United Kingdom                          | 1,242,398  | 0.15%                 | 0.15%                                  |
| State Street Pacific Ex-Japan ESG Screened Index equity Fund | EUR      | UBS AG                           | Switzerland                             | 4,094,220  | 4.57%                 | 4.59%                                  |

## Notes to the Financial Statements

for the period ended 30 June 2021 (continued)

### 10. Securities Lending (continued)

| Sub-funds name   | Currency | Counterparty                           | Counterparty's country of incorporation | Market Value of Securities Lent as at 30 June 2021 | % of Total Net assets | % of the fund's total lendable assets* |
|--|----------|--|---|--|-----------------------|--|
| State Street Pacific Ex-Japan ESG Screened Index equity Fund | EUR      | Credit Suisse AG                       | Ireland                                 | 327,533  | 0.37%                 | 0.37%                                  |
| State Street Pacific Ex-Japan ESG Screened Index equity Fund | EUR      | Barclays Capital Securities Ltd        | United Kingdom                          | 600,804  | 0.67%                 | 0.67%                                  |
| State Street Pacific Ex-Japan ESG Screened Index equity Fund | EUR      | Citigroup Global Markets Ltd           | United Kingdom                          | 230,350  | 0.26%                 | 0.26%                                  |
| State Street Pacific Ex-Japan ESG Screened Index equity Fund | EUR      | Morgan Stanley & Co. International PLC | United Kingdom                          | 579,859  | 0.65%                 | 0.65%                                  |
| State Street Pacific Ex-Japan ESG Screened Index equity Fund | EUR      | Goldman Sachs International            | United Kingdom                          | 124,861  | 0.14%                 | 0.14%                                  |
| State Street Pacific Ex-Japan ESG Screened Index equity Fund | EUR      | Deutsche Bank AG                       | Germany                                 | 40,417   | 0.05%                 | 0.05%                                  |
| State Street World ESG Screened Index Equity Fund            | EUR      | Barclays PLC                           | United Kingdom                          | 61,845,753   | 0.97%                 | 0.99%                                  |
| State Street World ESG Screened Index Equity Fund            | EUR      | Citigroup Global Markets Ltd           | United Kingdom                          | 14,171,046   | 0.22%                 | 0.23%                                  |
| State Street World ESG Screened Index Equity Fund            | EUR      | Credit Suisse AG                       | Ireland                                 | 20,710,985   | 0.32%                 | 0.33%                                  |
| State Street World ESG Screened Index Equity Fund            | EUR      | JP Morgan Securities PLC               | United Kingdom                          | 51,816,074   | 0.81%                 | 0.83%                                  |
| State Street World ESG Screened Index Equity Fund            | EUR      | Deutsche Bank AG                       | Germany                                 | 2,464,801  | 0.04%                 | 0.04%                                  |
| State Street World ESG Screened Index Equity Fund            | EUR      | UBS AG                                 | Switzerland                             | 34,725,467   | 0.54%                 | 0.56%                                  |
| State Street World ESG Screened Index Equity Fund            | EUR      | Barclays Capital Securities Ltd        | United Kingdom                          | 32,866,277   | 0.52%                 | 0.53%                                  |
| State Street World ESG Screened Index Equity Fund            | EUR      | Goldman Sachs International            | United Kingdom                          | 26,922,047   | 0.42%                 | 0.43%                                  |
| State Street World ESG Screened Index Equity Fund            | EUR      | Morgan Stanley & Co. International PLC | United Kingdom                          | 2,296,444  | 0.04%                 | 0.04%                                  |
| State Street World ESG Screened Index Equity Fund            | EUR      | Societe Generale SA                    | France                                  | 20,224,312   | 0.32%                 | 0.32%                                  |

## Notes to the Financial Statements

for the period ended 30 June 2021 (*continued*)

### 10. Securities Lending (*continued*)

| Sub-funds name  | Currency | Counterparty                           | Counterparty's country of incorporation | Market Value of Securities Lent as at 30 June 2021 | % of Total Net assets | % of the fund's total lendable assets* |
|---|----------|--|---|--|-----------------------|--|
| State Street World ESG Screened Index Equity Fund                   | EUR      | Skandinaviska Enskilda Banken AB       | Sweden                                  | 3,677,590  | 0.06%                 | 0.06%                                  |
| State Street World ESG Screened Index Equity Fund                   | EUR      | HSBC Bank PLC                          | United Kingdom                          | 5,573,165  | 0.09%                 | 0.09%                                  |
| State Street World ESG Screened Index Equity Fund                   | EUR      | BNP Paribas Arbitrage SNC              | France                                  | 357,976  | 0.01%                 | 0.01%                                  |
| State Street World ESG Index Equity Fund                            | EUR      | Barclays PLC                           | United Kingdom                          | 2,884,749  | 0.59%                 | 0.59%                                  |
| State Street World ESG Index Equity Fund                            | EUR      | Credit Suisse AG                       | Ireland                                 | 3,063,289  | 0.63%                 | 0.63%                                  |
| State Street World ESG Index Equity Fund                            | EUR      | Deutsche Bank AG                       | Germany                                 | 471,635  | 0.10%                 | 0.10%                                  |
| State Street World ESG Index Equity Fund                            | EUR      | JP Morgan Securities PLC               | United Kingdom                          | 3,444,127  | 0.71%                 | 0.71%                                  |
| State Street World ESG Index Equity Fund                            | EUR      | UBS AG                                 | Switzerland                             | 2,685,611  | 0.55%                 | 0.55%                                  |
| State Street World ESG Index Equity Fund                            | EUR      | Societe Generale SA                    | France                                  | 2,932,613  | 0.60%                 | 0.60%                                  |
| State Street World ESG Index Equity Fund                            | EUR      | Goldman Sachs International            | United Kingdom                          | 2,945,698  | 0.61%                 | 0.60%                                  |
| State Street World ESG Index Equity Fund                            | EUR      | Citigroup Global Markets Ltd           | United Kingdom                          | 1,043,556  | 0.21%                 | 0.21%                                  |
| State Street World ESG Index Equity Fund                            | EUR      | HSBC Bank PLC                          | United Kingdom                          | 1,230,160  | 0.25%                 | 0.25%                                  |
| State Street World ESG Index Equity Fund                            | EUR      | BNP Paribas Arbitrage SNC              | France                                  | 85,917   | 0.02%                 | 0.02%                                  |
| State Street World ESG Index Equity Fund                            | EUR      | Credit Suisse International            | United Kingdom                          | 102,348  | 0.02%                 | 0.02%                                  |
| State Street World ESG Index Equity Fund                            | EUR      | Morgan Stanley & Co. International PLC | United Kingdom                          | 180,984  | 0.04%                 | 0.04%                                  |
| State Street World ESG Index Equity Fund                            | EUR      | ING Bank NV                            | Netherlands                             | 230,308  | 0.05%                 | 0.05%                                  |
| State Street Global Emerging Markets ESG Screened Index Equity Fund | EUR      | Morgan Stanley & Co. International PLC | United Kingdom                          | 2,414,943  | 0.69%                 | 0.71%                                  |
| State Street Global Emerging Markets ESG Screened Index Equity Fund | EUR      | Barclays Capital Securities Ltd        | United Kingdom                          | 1,071,775  | 0.31%                 | 0.31%                                  |
| State Street Global Emerging Markets ESG Screened Index Equity Fund | EUR      | Goldman Sachs International            | United Kingdom                          | 1,893,734  | 0.54%                 | 0.55%                                  |
| State Street Global Emerging Markets ESG Screened Index Equity Fund | EUR      | UBS AG                                 | Switzerland                             | 951,042  | 0.27%                 | 0.28%                                  |

## Notes to the Financial Statements

for the period ended 30 June 2021 (*continued*)

### 10. Securities Lending (*continued*)

| Sub-funds name  | Currency | Counterparty                    | Counterparty's country of incorporation | Market Value of Securities Lent as at 30 June 2021 | % of Total Net assets | % of the fund's total lendable assets* |
|---|----------|---------------------------------|---|--|-----------------------|--|
| State Street Global Emerging Markets ESG Screened Index Equity Fund | EUR      | JP Morgan Securities PLC        | United Kingdom                          | 847,587  | 0.24%                 | 0.25%                                  |
| State Street Global Emerging Markets ESG Screened Index Equity Fund | EUR      | Citigroup Global Markets Ltd    | United Kingdom                          | 1,277,951  | 0.37%                 | 0.37%                                  |
| State Street Global Emerging Markets ESG Screened Index Equity Fund | EUR      | HSBC Bank PLC                   | United Kingdom                          | 362,570  | 0.10%                 | 0.11%                                  |
| State Street Global Emerging Markets ESG Screened Index Equity Fund | EUR      | Credit Suisse AG                | Ireland                                 | 1,253,648  | 0.36%                 | 0.37%                                  |
| State Street Global Emerging Markets ESG Screened Index Equity Fund | EUR      | BNP Paribas Arbitrage SNC       | France                                  | 2,475,826  | 0.71%                 | 0.72%                                  |
| State Street Global Emerging Markets ESG Screened Index Equity Fund | EUR      | Societe Generale SA             | France                                  | 30,565   | 0.01%                 | 0.01%                                  |
| State Street Global Emerging Markets ESG Screened Index Equity Fund | EUR      | Barclays PLC                    | United Kingdom                          | 341,499  | 0.10%                 | 0.10%                                  |
| State Street Global Emerging Markets ESG Screened Index Equity Fund | EUR      | Credit Suisse International     | United Kingdom                          | 9  | 0.00%                 | 0.00%                                  |
| State Street Flexible Asset Allocation Plus Fund                    | EUR      | BNP Paribas SA                  | France                                  | 363,196  | 0.19%                 | 0.21%                                  |
| State Street Flexible Asset Allocation Plus Fund                    | EUR      | Barclays PLC                    | United Kingdom                          | 175,725  | 0.09%                 | 0.10%                                  |
| State Street Flexible Asset Allocation Plus Fund                    | EUR      | Nomura International Plc        | United Kingdom                          | 47,011   | 0.02%                 | 0.03%                                  |
| State Street Multi-Factor Global ESG Equity Fund                    | EUR      | Barclays Capital Securities Ltd | United Kingdom                          | 8,904,189  | 2.78%                 | 2.82%                                  |
| State Street Multi-Factor Global ESG Equity Fund                    | EUR      | Citigroup Global Markets Ltd    | United Kingdom                          | 2,927,532  | 0.91%                 | 0.93%                                  |
| State Street Multi-Factor Global ESG Equity Fund                    | EUR      | UBS AG                          | Switzerland                             | 975,591  | 0.30%                 | 0.31%                                  |
| State Street Multi-Factor Global ESG Equity Fund                    | EUR      | HSBC Bank PLC                   | United Kingdom                          | 152,692  | 0.05%                 | 0.05%                                  |
| State Street Europe ESG Screened Enhanced Equity Fund               | EUR      | HSBC Bank PLC                   | United Kingdom                          | 1,841,281  | 0.46%                 | 0.48%                                  |

## Notes to the Financial Statements

for the period ended 30 June 2021 (continued)

### 10. Securities Lending (continued)

| Sub-funds name   | Currency | Counterparty                     | Counterparty's country of incorporation | Market Value of Securities Lent as at 30 June 2021 | % of Total Net assets | % of the fund's total lendable assets* |
|--|----------|----------------------------------|---|--|-----------------------|--|
| State Street Europe ESG Screened Enhanced Equity Fund        | EUR      | Barclays Capital Securities Ltd  | United Kingdom                          | 4,199,194  | 1.06%                 | 1.08%                                  |
| State Street Europe ESG Screened Enhanced Equity Fund        | EUR      | Citigroup Global Markets Ltd     | United Kingdom                          | 738,710  | 0.19%                 | 0.19%                                  |
| State Street Europe ESG Screened Enhanced Equity Fund        | EUR      | JP Morgan Securities PLC         | United Kingdom                          | 1,223,069  | 0.31%                 | 0.32%                                  |
| State Street Europe ESG Screened Enhanced Equity Fund        | EUR      | UBS AG                           | Switzerland                             | 477,911  | 0.12%                 | 0.12%                                  |
| State Street Europe ESG Screened Enhanced Equity Fund        | EUR      | Skandinaviska Enskilda Banken AB | Sweden                                  | 160,173  | 0.04%                 | 0.04%                                  |
| State Street North America ESG Screened Enhanced Equity Fund | EUR      | Barclays PLC                     | United Kingdom                          | 5,795,807  | 0.94%                 | 0.95%                                  |
| State Street North America ESG Screened Enhanced Equity Fund | EUR      | JP Morgan Securities PLC         | United Kingdom                          | 2,840,720  | 0.46%                 | 0.46%                                  |
| State Street North America ESG Screened Enhanced Equity Fund | EUR      | Goldman Sachs International      | United Kingdom                          | 2,322,242  | 0.38%                 | 0.38%                                  |
| State Street North America ESG Screened Enhanced Equity Fund | EUR      | UBS AG                           | Switzerland                             | 1,544,655  | 0.25%                 | 0.25%                                  |
| State Street North America ESG Screened Enhanced Equity Fund | EUR      | Credit Suisse AG                 | Ireland                                 | 950,393  | 0.15%                 | 0.16%                                  |
| State Street North America ESG Screened Enhanced Equity Fund | EUR      | Citigroup Global Markets Ltd     | United Kingdom                          | 79,558   | 0.01%                 | 0.01%                                  |
| State Street Global ESG Screened Enhanced Equity Fund        | EUR      | UBS AG                           | Switzerland                             | 648,583  | 0.85%                 | 0.86%                                  |
| State Street Global ESG Screened Enhanced Equity Fund        | EUR      | Barclays PLC                     | United Kingdom                          | 580,316  | 0.76%                 | 0.77%                                  |
| State Street Global ESG Screened Enhanced Equity Fund        | EUR      | Barclays Capital Securities Ltd  | United Kingdom                          | 510,701  | 0.67%                 | 0.68%                                  |
| State Street Global ESG Screened Enhanced Equity Fund        | EUR      | Goldman Sachs International      | United Kingdom                          | 375,616  | 0.49%                 | 0.50%                                  |
| State Street Global ESG Screened Enhanced Equity Fund        | EUR      | HSBC Bank PLC                    | United Kingdom                          | 244,540  | 0.32%                 | 0.33%                                  |
| State Street Global ESG Screened Enhanced Equity Fund        | EUR      | Citigroup Global Markets Ltd     | United Kingdom                          | 192,002  | 0.25%                 | 0.26%                                  |
| State Street Global ESG Screened Enhanced Equity Fund        | EUR      | Macquarie Bank Ltd               | Australia                               | 27,512   | 0.04%                 | 0.04%                                  |

## Notes to the Financial Statements

for the period ended 30 June 2021 (*continued*)

### 10. Securities Lending (*continued*)

| Sub-funds name  | Currency | Counterparty                    | Counterparty's country of incorporation | Market Value of Securities Lent as at 30 June 2021 | % of Total Net assets | % of the fund's total lendable assets* |
|---|----------|---------------------------------|---|--|-----------------------|--|
| State Street Global ESG Screened Enhanced Equity Fund           | EUR      | BNP Paribas Arbitrage SNC       | France                                  | 25,530   | 0.03%                 | 0.03%                                  |
| State Street Global ESG Screened Enhanced Equity Fund           | EUR      | Merrill Lynch International     | United Kingdom                          | 21,174   | 0.03%                 | 0.03%                                  |
| State Street Emerging Markets SRI Enhanced Equity Fund          | EUR      | JP Morgan Securities PLC        | United Kingdom                          | 3,135,570  | 0.17%                 | 0.17%                                  |
| State Street Emerging Markets SRI Enhanced Equity Fund          | EUR      | UBS AG                          | Switzerland                             | 1,105,960  | 0.06%                 | 0.06%                                  |
| State Street Emerging Markets SRI Enhanced Equity Fund          | EUR      | Goldman Sachs International     | United Kingdom                          | 6,881,917  | 0.38%                 | 0.38%                                  |
| State Street Emerging Markets SRI Enhanced Equity Fund          | EUR      | Citigroup Global Markets Ltd    | United Kingdom                          | 100,750  | 0.01%                 | 0.01%                                  |
| State Street Emerging Markets SRI Enhanced Equity Fund          | EUR      | Macquarie Bank Ltd              | Australia                               | 792,993  | 0.04%                 | 0.04%                                  |
| State Street Emerging Markets SRI Enhanced Equity Fund          | EUR      | HSBC Bank PLC                   | United Kingdom                          | 318,345  | 0.02%                 | 0.02%                                  |
| State Street Emerging Markets ESG Screened Enhanced Equity Fund | EUR      | Goldman Sachs International     | United Kingdom                          | 20,946,396   | 1.26%                 | 1.27%                                  |
| State Street Emerging Markets ESG Screened Enhanced Equity Fund | EUR      | JP Morgan Securities PLC        | United Kingdom                          | 10,836,530   | 0.65%                 | 0.66%                                  |
| State Street Emerging Markets ESG Screened Enhanced Equity Fund | EUR      | Citigroup Global Markets Ltd    | United Kingdom                          | 4,521,061  | 0.27%                 | 0.27%                                  |
| State Street Emerging Markets ESG Screened Enhanced Equity Fund | EUR      | Merrill Lynch International     | United Kingdom                          | 5,110,752  | 0.31%                 | 0.31%                                  |
| State Street Emerging Markets ESG Screened Enhanced Equity Fund | EUR      | UBS AG                          | Switzerland                             | 20,896,285   | 1.26%                 | 1.27%                                  |
| State Street Emerging Markets ESG Screened Enhanced Equity Fund | EUR      | Macquarie Bank Ltd              | Australia                               | 4,464,487  | 0.27%                 | 0.27%                                  |
| State Street Emerging Markets ESG Screened Enhanced Equity Fund | EUR      | BNP Paribas Arbitrage SNC       | France                                  | 2,093,827  | 0.13%                 | 0.13%                                  |
| State Street Emerging Markets ESG Screened Enhanced Equity Fund | EUR      | HSBC Bank PLC                   | United Kingdom                          | 1,212,976  | 0.07%                 | 0.07%                                  |
| State Street EMU ESG Screened Equity Fund                       | EUR      | HSBC Bank PLC                   | United Kingdom                          | 890,520  | 2.46%                 | 2.49%                                  |
| State Street EMU ESG Screened Equity Fund                       | EUR      | Barclays Capital Securities Ltd | United Kingdom                          | 148,219  | 0.41%                 | 0.41%                                  |
| State Street EMU ESG Screened Equity Fund                       | EUR      | Credit Suisse International     | United Kingdom                          | 51,473   | 0.14%                 | 0.14%                                  |

## Notes to the Financial Statements

for the period ended 30 June 2021 (continued)

### 10. Securities Lending (continued)

| Sub-funds name  | Currency | Counterparty                           | Counterparty's country of incorporation | Market Value of Securities Lent as at 30 June 2021 | % of Total Net assets | % of the fund's total lendable assets* |
|---|----------|--|---|--|-----------------------|--|
| State Street EMU ESG Screened Equity Fund                     | EUR      | Citigroup Global Markets Ltd           | United Kingdom                          | 61,645   | 0.17%                 | 0.17%                                  |
| State Street EMU ESG Screened Equity Fund                     | EUR      | UBS AG                                 | Switzerland                             | 49,455   | 0.14%                 | 0.14%                                  |
| State Street Europe Small Cap ESG Screened Equity Fund        | EUR      | HSBC Bank PLC                          | United Kingdom                          | 698,439  | 2.04%                 | 2.05%                                  |
| State Street Europe Small Cap ESG Screened Equity Fund        | EUR      | Morgan Stanley & Co. International PLC | United Kingdom                          | 12,540   | 0.04%                 | 0.04%                                  |
| State Street Europe Small Cap ESG Screened Equity Fund        | EUR      | UBS AG                                 | Switzerland                             | 170,234  | 0.50%                 | 0.50%                                  |
| State Street Europe Small Cap ESG Screened Equity Fund        | EUR      | Credit Suisse International            | United Kingdom                          | 120,617  | 0.35%                 | 0.35%                                  |
| State Street Europe Small Cap ESG Screened Equity Fund        | EUR      | Societe Generale SA                    | France                                  | 332,471  | 0.97%                 | 0.98%                                  |
| State Street Europe Small Cap ESG Screened Equity Fund        | EUR      | Barclays Capital Securities Ltd        | United Kingdom                          | 613,554  | 1.79%                 | 1.80%                                  |
| State Street Europe Small Cap ESG Screened Equity Fund        | EUR      | ING Bank NV                            | Netherlands                             | 73,827   | 0.22%                 | 0.22%                                  |
| State Street Europe Small Cap ESG Screened Equity Fund        | EUR      | Citigroup Global Markets Ltd           | United Kingdom                          | 261,551  | 0.76%                 | 0.77%                                  |
| State Street Europe Small Cap ESG Screened Equity Fund        | EUR      | Credit Suisse AG                       | Ireland                                 | 40,323   | 0.12%                 | 0.12%                                  |
| State Street Emerging Asia ESG Screened Equity Fund           | EUR      | Morgan Stanley & Co. International PLC | United Kingdom                          | 250,614  | 1.06%                 | 1.07%                                  |
| State Street Emerging Asia ESG Screened Equity Fund           | EUR      | Credit Suisse AG                       | Ireland                                 | 60,674   | 0.26%                 | 0.26%                                  |
| State Street Emerging Asia ESG Screened Equity Fund           | EUR      | Barclays Capital Securities Ltd        | United Kingdom                          | 12,103   | 0.05%                 | 0.05%                                  |
| State Street Emerging Asia ESG Screened Equity Fund           | EUR      | JP Morgan Securities PLC               | United Kingdom                          | 212,466  | 0.90%                 | 0.91%                                  |
| State Street Emerging Asia ESG Screened Equity Fund           | EUR      | Citigroup Global Markets Ltd           | United Kingdom                          | 1,836  | 0.01%                 | 0.01%                                  |
| State Street Emerging Asia ESG Screened Equity Fund           | EUR      | UBS AG                                 | Switzerland                             | 205,798  | 0.87%                 | 0.88%                                  |
| State Street Emerging Asia ESG Screened Equity Fund           | EUR      | Goldman Sachs International            | United Kingdom                          | 592,532  | 2.51%                 | 2.54%                                  |
| State Street Emerging Markets Select ESG Screened Equity Fund | EUR      | UBS AG                                 | Switzerland                             | 84,254   | 0.49%                 | 0.50%                                  |

## Notes to the Financial Statements

for the period ended 30 June 2021 (*continued*)

### 10. Securities Lending (*continued*)

| Sub-funds name   | Currency | Counterparty                           | Counterparty's country of incorporation | Market Value of Securities Lent as at 30 June 2021 | % of Total Net assets | % of the fund's total lendable assets* |
|--|----------|--|---|--|-----------------------|--|
| State Street Emerging Markets Select ESG Screened Equity Fund    | EUR      | Barclays Capital Securities Ltd        | United Kingdom                          | 15,094   | 0.09%                 | 0.09%                                  |
| State Street Emerging Markets Select ESG Screened Equity Fund    | EUR      | Goldman Sachs International            | United Kingdom                          | 279,944  | 1.64%                 | 1.67%                                  |
| State Street Emerging Markets Select ESG Screened Equity Fund    | EUR      | Morgan Stanley & Co. International PLC | United Kingdom                          | 211,097  | 1.24%                 | 1.26%                                  |
| State Street Emerging Markets Select ESG Screened Equity Fund    | EUR      | HSBC Bank PLC                          | United Kingdom                          | 13,733   | 0.08%                 | 0.08%                                  |
| State Street Emerging Markets Select ESG Screened Equity Fund    | EUR      | Macquarie Bank Ltd                     | Australia                               | 44,216   | 0.26%                 | 0.26%                                  |
| State Street Emerging Markets Select ESG Screened Equity Fund    | EUR      | Citigroup Global Markets Ltd           | United Kingdom                          | 55,133   | 0.32%                 | 0.33%                                  |
| State Street Emerging Markets Small Cap ESG Screened Equity Fund | USD      | HSBC Bank PLC                          | United Kingdom                          | 224,896  | 0.07%                 | 0.07%                                  |
| State Street Emerging Markets Small Cap ESG Screened Equity Fund | USD      | Goldman Sachs International            | United Kingdom                          | 2,045,658  | 0.63%                 | 0.63%                                  |
| State Street Emerging Markets Small Cap ESG Screened Equity Fund | EUR      | UBS AG                                 | Switzerland                             | 197,383  | 0.06%                 | 0.06%                                  |
| State Street Emerging Markets Small Cap ESG Screened Equity Fund | EUR      | BNP Paribas Arbitrage SNC              | France                                  | 80,528   | 0.02%                 | 0.02%                                  |
| State Street Europe ESG Screened Managed Volatility Equity Fund  | EUR      | Citigroup Global Markets Ltd           | United Kingdom                          | 914,845  | 1.04%                 | 1.04%                                  |
| State Street Europe ESG Screened Managed Volatility Equity Fund  | EUR      | UBS AG                                 | Switzerland                             | 330,793  | 0.38%                 | 0.38%                                  |
| State Street Europe ESG Screened Managed Volatility Equity Fund  | EUR      | Barclays Capital Securities Ltd        | United Kingdom                          | 4,890,551  | 5.54%                 | 5.58%                                  |
| State Street Europe ESG Screened Managed Volatility Equity Fund  | EUR      | HSBC Bank PLC                          | United Kingdom                          | 1,654,037  | 1.88%                 | 1.89%                                  |
| State Street Europe ESG Screened Managed Volatility Equity Fund  | EUR      | Merrill Lynch International            | United Kingdom                          | 828,542  | 0.94%                 | 0.95%                                  |



## Notes to the Financial Statements

for the period ended 30 June 2021 (*continued*)

### 10. Securities Lending (*continued*)

| Sub-funds name  | Currency | Counterparty                    | Counterparty's country of incorporation | Market Value of Securities Lent as at 30 June 2021 | % of Total Net assets | % of the fund's total lendable assets* |
|---|----------|---------------------------------|---|--|-----------------------|--|
| State Street Global ESG Screened Managed Volatility Equity Fund | EUR      | Barclays Capital Securities Ltd | United Kingdom                          | 1,951,488  | 0.92%                 | 0.93%                                  |
| State Street Global ESG Screened Managed Volatility Equity Fund | EUR      | UBS AG                          | Switzerland                             | 8,453,768  | 4.00%                 | 4.01%                                  |
| State Street Global ESG Screened Managed Volatility Equity Fund | EUR      | Macquarie Bank Ltd              | Australia                               | 645,561  | 0.31%                 | 0.31%                                  |
| State Street Global ESG Screened Managed Volatility Equity Fund | EUR      | HSBC Bank PLC                   | United Kingdom                          | 801,708  | 0.38%                 | 0.38%                                  |
| State Street Global ESG Screened Managed Volatility Equity Fund | EUR      | Goldman Sachs International     | United Kingdom                          | 2,266,186  | 1.07%                 | 1.07%                                  |
| State Street Global ESG Screened Managed Volatility Equity Fund | EUR      | Citigroup Global Markets Ltd    | United Kingdom                          | 527,143  | 0.25%                 | 0.25%                                  |
| State Street Global ESG Screened Managed Volatility Equity Fund | EUR      | Barclays PLC                    | United Kingdom                          | 1,154,342  | 0.55%                 | 0.55%                                  |
| State Street Global ESG Screened Managed Volatility Equity Fund | USD      | Merrill Lynch International     | United Kingdom                          | 85,085   | 0.04%                 | 0.04%                                  |
| State Street Global ESG Screened Defensive Equity Fund          | EUR      | Merrill Lynch International     | United Kingdom                          | 1,339,301  | 0.45%                 | 0.46%                                  |
| State Street Global ESG Screened Defensive Equity Fund          | EUR      | UBS AG                          | Switzerland                             | 5,672,787  | 1.91%                 | 1.93%                                  |
| State Street Global ESG Screened Defensive Equity Fund          | EUR      | Barclays Capital Securities Ltd | United Kingdom                          | 2,599,863  | 0.88%                 | 0.88%                                  |
| State Street Global Treasury 1-10 Year Bond Index Fund          | EUR      | HSBC Bank PLC                   | United Kingdom                          | 47,352,845   | 2.20%                 | 2.23%                                  |
| State Street Global Treasury 1-10 Year Bond Index Fund          | EUR      | UBS AG                          | Switzerland                             | 43,606,876   | 2.03%                 | 2.06%                                  |
| State Street Global Treasury 1-10 Year Bond Index Fund          | EUR      | Macquarie Bank Ltd              | Australia                               | 18,801,313   | 0.87%                 | 0.89%                                  |
| State Street Global Treasury 1-10 Year Bond Index Fund          | EUR      | Goldman Sachs International     | United Kingdom                          | 25,610,226   | 1.19%                 | 1.21%                                  |
| State Street Global Treasury 1-10 Year Bond Index Fund          | EUR      | JP Morgan Securities PLC        | United Kingdom                          | 10,309,936   | 0.48%                 | 0.49%                                  |

## Notes to the Financial Statements

for the period ended 30 June 2021 (*continued*)

### 10. Securities Lending (*continued*)

| Sub-funds name  | Currency | Counterparty                | Counterparty's country of incorporation | Market Value of Securities Lent as at 30 June 2021 | % of Total Net assets | % of the fund's total lendable assets* |
|---|----------|-----------------------------|---|--|-----------------------|--|
| State Street Global Treasury 1-10 Year Bond Index Fund                  | EUR      | Merrill Lynch International | United Kingdom                          | 67,209,267   | 3.13%                 | 3.17%                                  |
| State Street Global Treasury 1-10 Year Bond Index Fund                  | EUR      | Barclays PLC                | United Kingdom                          | 14,477,603   | 0.67%                 | 0.68%                                  |
| State Street Emerging Markets Local Currency Government Bond Index Fund | EUR      | JP Morgan Securities PLC    | United Kingdom                          | 104,254,934  | 5.69%                 | 5.85%                                  |

\* Total lendable assets represent the aggregate value of assets types forming part of the Company's securities lending program.

Income from securities lending transactions and costs and fees are recognised for each respective Sub-fund after deduction of the costs of the lending agent of the Fund.

As at 30 June 2021 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      | 37,660                             | 9,415  | 28,245                           |
| State Street EMU Government Long Bond Index Fund                       | EUR      | 1,358                              | 340  | 1,018                            |
| State Street Euro Corporate Bond ESG Screened Index Fund               | EUR      | 141,738                            | 35,435   | 106,303                          |
| State Street Euro Corporate ex-Financials Bond Index Fund              | EUR      | 8,051                              | 2,013  | 6,038                            |
| State Street Euro Sustainable Corporate Bond Index Fund                | EUR      | 77,895                             | 19,474   | 58,421                           |
| State Street Euro Issuer Scored Corporate Bond ESG Screened Index Fund | EUR      | 2,649                              | 662  | 1,987                            |
| State Street Global Treasury Bond Index Fund                           | USD      | 224,106                            | 56,027   | 168,079                          |
| State Street Global Aggregate Bond Index Fund                          | USD      | 307,823                            | 76,956   | 230,867                          |
| State Street Australia Index Equity Fund                               | AUD      | 4,572                              | 1,143  | 3,429                            |
| State Street Canada Index Equity Fund                                  | CAD      | 191,758                            | 47,940   | 143,818                          |
| State Street Japan ESG Screened Index Equity Fund                      | JPY      | 10,504,825                         | 2,626,206  | 7,878,619                        |
| State Street Switzerland Index Equity Fund                             | CHF      | 169,760                            | 42,440   | 127,320                          |
| State Street UK Index Equity Fund                                      | GBP      | 974                                | 243  | 731                              |
| State Street US ESG Screened Index Equity Fund                         | USD      | 40,368                             | 10,092   | 30,276                           |
| State Street EMU ESG Screened Index Equity Fund                        | EUR      | 61,428                             | 15,357   | 46,071                           |
| State Street Europe ESG Screened Index Equity Fund                     | EUR      | 164,475                            | 41,119   | 123,356                          |
| State Street Pacific Ex-Japan ESG Screened Index Equity Fund           | USD      | 4,958                              | 1,240  | 3,718                            |
| State Street World ESG Screened Index Equity Fund                      | USD      | 766,954                            | 191,739  | 575,215                          |
| State Street World ESG Index Equity Fund                               | USD      | 49,031                             | 12,258   | 36,773                           |
| State Street Global Emerging Markets ESG Screened Index Equity Fund    | USD      | 38,601                             | 9,650  | 28,951                           |
| State Street Flexible Asset Allocation Plus Fund                       | EUR      | 1,238                              | 310  | 928                              |
| State Street Multi-Factor Global ESG Equity Fund                       | USD      | 41,158                             | 10,289   | 30,869                           |

## Notes to the Financial Statements

for the period ended 30 June 2021 (*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 ESG Screened Enhanced Equity Fund                   | EUR      | 93,985                             | 23,496   | 70,489                           |
| State Street North America ESG Screened Enhanced Equity Fund            | USD      | 47,463                             | 11,866   | 35,597                           |
| State Street Global ESG Screened Enhanced Equity Fund                   | USD      | 9,727                              | 2,432  | 7,295                            |
| State Street Emerging Markets SRI Enhanced Equity Fund                  | USD      | 75,036                             | 18,759   | 56,277                           |
| State Street Emerging Markets ESG Screened Enhanced Equity Fund         | USD      | 252,303                            | 63,076   | 189,227                          |
| State Street EMU ESG Screened Equity Fund                               | EUR      | 6,809                              | 1,702  | 5,107                            |
| State Street Europe Small Cap ESG Screened Equity Fund                  | EUR      | 7,099                              | 1,775  | 5,324                            |
| State Street Emerging Asia ESG Screened Equity Fund                     | EUR      | 1,515                              | 379  | 1,136                            |
| State Street Emerging Markets Select ESG Screened Equity Fund           | EUR      | 4,710                              | 1,177  | 3,533                            |
| State Street Emerging Markets Small Cap ESG Screened Equity Fund        | USD      | 15,314                             | 3,828  | 11,486                           |
| State Street Europe ESG Screened Managed Volatility Equity Fund         | EUR      | 40,590                             | 10,148   | 30,442                           |
| State Street Global ESG Screened Managed Volatility Equity Fund         | USD      | 79,612                             | 19,903   | 59,709                           |
| State Street Global ESG Screened Defensive Equity Fund                  | USD      | 57,776                             | 14,444   | 43,332                           |
| State Street Global Treasury 1-10 Year Bond Index Fund                  | USD      | 141,580                            | 35,394   | 106,186                          |
| State Street Emerging Markets Local Currency Government Bond Index Fund | USD      | 14,802                             | 3,701  | 11,101                           |

### 11. Connected Parties Transactions

The ultimate holding company of the Management Company, the Distributor, the Sub - Investment Managers, the Investment Manager, the Central Administration, the Depositary, the Principal Paying Agent, the Transfer Agent, the Domiciliary Agent and the Securities Lending Agent is State Street Corporation.

When arranging transactions in securities for the Company, companies in the State Street Group may have provided securities brokerage, foreign exchange, banking and other services, or may have acted as principal, on their usual terms and may have benefited from it. Any such transactions would have been entered into in the ordinary course of business and on normal commercial terms. Fees have been paid to brokers and agents in accordance with the relevant market practice and the benefit of any bulk or other fee discounts or cash rebates provided by brokers or agents have been passed on to the Company.

The services of State Street Group companies could have been used by the Management Company and Investment Managers where it was considered appropriate to do so provided that their fees and other terms of business are generally comparable with those available from dissociated brokers and agents in the market concerned.

During the period there have been no transactions which were outside of the ordinary course of business or which were not on normal commercial terms entered into between the Company, the Management Company, the Distributor, the Sub - Investment Managers, the Investment Manager, the Central Administration, the Depositary, the Principal Paying Agent, the Transfer Agent, the Domiciliary Agent or the Directors of the Company.

## Notes to the Financial Statements

for the period ended 30 June 2021 (*continued*)

### 11. Connected Parties Transactions (*continued*)

Certain Directors of the Company are or may also be Officers and/or Directors of one or more entities of the State Street Group.

### 12. Soft Commissions

No soft commission arrangements were entered into by the Management Company or the applicable Investment Manager and/or Sub-Portfolio Manager with brokers during the financial period ending 30 June 2021.

### 13. Significant events

- State Street Global High Yield Bond ESG Screened Index Fund was launched on 29 April 2021.
- State Street Sustainable Climate Euro Corporate Bond Fund was launched on 19 May 2021.
- State Street Sustainable Climate US Corporate Bond Fund was launched on 19 May 2021.

#### 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 has resulted in a global pandemic and major disruptions to economies and markets around the world. Beginning in January 2020, global financial markets have experienced and may continue to experience significant volatility resulting from the spread of coronavirus COVID-19. Trading in many instruments has been disrupted along with liquidity for many instruments being greatly reduced for periods of time. Interest rates in major currencies are very low and in some cases yields are negative. Governments and central banks have taken extraordinary and unprecedented actions to support local and global economies and the financial markets. The impact of these measures, and whether they will be effective to mitigate the economic and market disruption have yet to be fully determined. The outbreak of coronavirus COVID-19 has also resulted in travel and border restrictions, quarantines, supply chain disruptions, lower consumer demand and general market uncertainty.

The Directors of the Company and the Company's delegates are closely monitoring the developments and the advice relating to the spread of coronavirus COVID-19. State Street Corporation has a robust global business continuity programme that prioritises the health and safety of employees. The continuity programme continues to evolve from supporting staff in work from home arrangements through a comprehensive programme to plan for the return of staff to the office environment.

As of 26 March 2021 Bryan Greener resigned from Board of Director of the SICAV.

Eric Linnane was appointed as a Director on 26 March 2021.

The Management Company changed its name from State Street Global Advisors Funds Management Limited to State Street Global Advisors Europe Limited on 17 May 2021.

The following share classes launched during the financial period:

| Name of the Sub-fund  | Sub-fund Base Currency | Class of Shares / Currency | Launch Date      |
|---|------------------------|----------------------------|------------------|
| State Street Global Treasury Bond Index Fund                            | USD                    | Class I (SGD-Hedged)       | 19 January 2021  |
| State Street EMU ESG Screened Index Equity Fund                         | EUR                    | Class A (EUR)              | 25 January 2021  |
| State Street Emerging Markets Local Currency Government Bond Index Fund | USD                    | Class I Distributing (USD) | 23 February 2021 |
| State Street Emerging Markets Local Currency Government Bond Index Fund | USD                    | Class B (USD)              | 07 April 2021    |
| State Street Euro Inflation Linked Bond Index Fund                      | EUR                    | Class P (EUR)              | 08 April 2021    |
| State Street Global Value Spotlight Fund                                | EUR                    | Class I (USD)              | 28 April 2021    |

## Notes to the Financial Statements

for the period ended 30 June 2021 (*continued*)

### 13. Significant events (*continued*)

| Name of the Sub-fund  | Sub-fund Base Currency | Class of Shares / Currency        | Launch Date   |
|---|------------------------|-----------------------------------|---------------|
| State Street Global High Yield Bond ESG Screened Index Fund | USD                    | Class I (USD)                     | 29 April 2021 |
| State Street Global High Yield Bond ESG Screened Index Fund | USD                    | Class I (EUR-Hedged)              | 29 April 2021 |
| State Street Global High Yield Bond ESG Screened Index Fund | USD                    | Class I (CHF-Hedged)              | 29 April 2021 |
| State Street Global High Yield Bond ESG Screened Index Fund | USD                    | Class I (USD-Hedged)              | 29 April 2021 |
| State Street Sustainable Climate US Corporate Bond Fund     | USD                    | Class I (USD)                     | 19 May 2021   |
| State Street Sustainable Climate US Corporate Bond Fund     | USD                    | Class S (USD)                     | 19 May 2021   |
| State Street Sustainable Climate Euro Corporate Bond Fund   | EUR                    | Class I (EUR)                     | 19 May 2021   |
| State Street Sustainable Climate Euro Corporate Bond Fund   | EUR                    | Class S (EUR)                     | 19 May 2021   |
| State Street World ESG Screened Index Equity Fund           | USD                    | Class I (SEK-Hedged)              | 19 May 2021   |
| State Street Sustainable Climate US Corporate Bond Fund     | USD                    | Class I (EUR-Hedged)              | 11 June 2021  |
| State Street Global High Yield Bond ESG Screened Index Fund | USD                    | Class I Distributing (GBP-Hedged) | 30 June 2021  |

The following share classes closed during the financial period:

| Name of the Sub-fund   | Sub-fund Base Currency | Class of Shares / Currency | Close Date   |
|--|------------------------|----------------------------|--------------|
| State Street US ESG Screened Index Equity Fund               | USD                    | Class A (HKD)              | 8 June 2021  |
| State Street Europe ESG Screened Enhanced Equity Fund        | EUR                    | Class B (EUR)              | 24 June 2021 |
| State Street Europe ESG Screened Enhanced Equity Fund        | EUR                    | Class B (EUR-Hedged)       | 24 June 2021 |
| State Street North America ESG Screened Enhanced Equity Fund | USD                    | Class B (EUR-Hedged)       | 24 June 2021 |

The following Sub-fund changed name during the financial period:

| Existing Fund Name  | New Fund Name  |
|---|--|
| State Street Euro Corporate Bond Index Fund               | State Street Euro Corporate Bond ESG Screened Index Fund               |
| State Street Euro Issuer Scored Corporate Bond Index Fund | State Street Euro Issuer Scored Corporate Bond ESG Screened Index Fund |
| State Street US Corporate Bond Index Fund                 | State Street US Corporate Bond ESG Screened Index Fund                 |
| State Street US Issuer Scored Corporate Bond Index Fund   | State Street US Issuer Scored Corporate Bond ESG Screened Index Fund   |
| State Street Japan Index Equity Fund                      | State Street Japan ESG Screened Index Equity Fund                      |
| State Street US Index Equity Fund                         | State Street US ESG Screened Index Equity Fund                         |
| State Street EMU Index Equity Fund                        | State Street EMU ESG Screened Index Equity Fund                        |
| State Street Europe Index Equity Fund                     | State Street Europe ESG Screened Index Equity Fund                     |
| State Street Pacific Ex-Japan Index Equity Fund           | State Street Pacific Ex-Japan ESG Screened Index Equity Fund           |
| State Street World Index Equity Fund                      | State Street World ESG Screened Index Equity Fund                      |
| State Street Global Emerging Markets Index Equity Fund    | State Street Global Emerging Markets ESG Screened Index Equity Fund    |

## Notes to the Financial Statements

for the period ended 30 June 2021 (*continued*)

### 13. Significant events (*continued*)

The below funds had a KIID update due to a volatility based SRRI increase on 29 July 2020.

| Name of the Sub-fund                                   | Old SRRI | New SRRI |
|--|----------|----------|
| State Street Asia Pacific Value Spotlight Fund (B EUR) | 6        | 5        |
| State Street Switzerland Index Equity Fund (I CHF)     | 6        | 5        |
| State Street Switzerland Index Equity Fund (P CHF)     | 6        | 5        |
| State Street Switzerland Index Equity Fund (S CHF)     | 6        | 5        |

The Investment Management fee and maximum TER of State Street World ESG Index Equity Fund and State Street Emerging Markets SRI Enhanced Equity Fund were reduced on 28 April 2021.

The relevant fees will be reduced as follows:

| Fund Name  | Share Class | Investment Management Fee | Maximum TER       |
|--|-------------|---------------------------|-------------------|
| State Street World ESG Index Equity Fund               | I           | 0.20% (was 0.30%)         | 0.27% (was 0.37%) |
| State Street World ESG Index Equity Fund               | I Hedged    | 0.23% (was 0.33%)         | 0.31% (was 0.41%) |
| State Street Emerging Markets SRI Enhanced Equity Fund | B           | -                         | 0.25% (was 0.28%) |
| State Street Emerging Markets SRI Enhanced Equity Fund | I           | 0.45% (was 0.48%)         | 0.70% (was 0.76%) |
| State Street Emerging Markets SRI Enhanced Equity Fund | P           | 0.95% (was 0.98%)         | 1.24% (was 1.30%) |

### 14. Subsequent events

The Sub-Fund State Street Euro Issuer Scored Corporate Bond ESG Screened Index Fund was put into liquidation as on 20 July 2021.

On 1 August 2021 (the 'merger effective date') State Street Global Advisors Ireland Limited and State Street Global Advisors GmbH and their respective branches merged into State Advisors Street Global Europe Limited as a merger by acquisition under the EU Cross Border Merger Directive and its implementing regulations in Ireland and Germany. On the merger effective date Street Global Advisors Europe Limited became the Investment Manager and Global Distributor to the Company.

#### Impact of COVID-19

As of August 2021 local lockdowns continue to be deployed as necessary and the emergence of further outbreaks are being seen, particularly in relation to variants of the coronavirus. While distribution of a vaccine began in early 2021 the pandemic and the measures taken to tackle COVID-19 and its variants continue to affect economies, equity and debt markets globally, all of which may negatively impact a Fund's performance.

## Appendix I - Index Tracking Error

for the period ended 30 June 2021

| 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 Index                                 | 0.10                                    | 1.00%                                | 0.08                            | The outperformance of the fund relates to stock lending revenue earned during the period  |
| State Street EMU ESG Screened Index Equity Fund                      | MSCI EMU Index   | 0.68                                    | 1.00%                                | 0.24                            | The Fund outperformed because of the recurring tax advantage of the Company versus MSCI. The majority of outperformance for this period is due to this.   |
| State Street US Issuer Scored Corporate Bond ESG Screened Index Fund | Bloomberg Barclays US Issuer Scored Corporate Index    | -0.11                                   | 2.00%                                | 0.42                            | The ISCI benchmark has a fundamental rebalance twice a year and typically 30-40% of the Sub-Fund is turned-over at a rebalance. The underperformance comes from transaction costs from the fundamental rebalancing and from security selection. Given the size of the Sub-Fund, only about 20% of the benchmark bonds are held. Due to the semi-annual fundamental rebalances the Sub-Fund does not season to the same extent as a Sub-Fund managed versus a market weighted benchmark. |
| State Street Australia Index Equity Fund                             | MSCI Australia Index                                   | 0.50                                    | 1.00%                                | 0.47                            | Outperformance is mainly attributed to positive dividend income impact.   |
| State Street Europe ESG Screened Index Equity Fund                   | MSCI Europe Index                                      | 0.33                                    | 1.00%                                | 0.17                            | The Fund outperforms thanks to the recurring tax advantage of the Company versus MSCI, with a smaller contribution from geometric compounding.  |
| State Street Euro Corporate Bond ESG Screened Index Fund             | Bloomberg Barclays Euro-Aggregate Corporate Bond Index | 0.12                                    | 2.00%                                | 0.08                            | The fund has benefited from purchasing new issues on the primary market ahead of their inclusion in the benchmark. Capturing this new issue premium has led to an outperformance of the fund against the benchmark.   |

## Appendix I - Index Tracking Error (continued)

for the period ended 30 June 2021

| Sub-fund  | Tracking Index  | Tracking Difference - gross of fees (%) | Anticipated Level Tracking Error (%) | Actual Level Tracking Error (%) | Comment  |
|---|---|---|--------------------------------------|---------------------------------|--|
| State Street US Corporate Bond ESG Screened Index Fund                  | Citigroup US Dollar World BIG Corporate Bond Index                      | 0.25                                    | 1.00%                                | 0.41                            | Outperformance is due to a strong positive contribution from the primary market, efficiency in trading and security selection.   |
| State Street World ESG Screened Index Equity Fund                       | MSCI World Index  | 0.10                                    | 1.00%                                | 0.45                            | The performance of the Fund has been consistently in line with that of the index and within our tolerance levels. The slight outperformance is mainly attributed to the small positive additive affect from withholding tax impact, stock misweights, tax reclaim, compounding and securities lending. |
| State Street Global Emerging Markets ESG Screened Index Equity Fund     | MSCI Emerging Markets Index   | 0.55                                    | 1.00%                                | 5.51                            | The outperformance can be mainly attributed to a security weight deviation from the index along with uplift through beneficial withholding tax rates versus the index.   |
| State Street World ESG Index Equity Fund                                | MSCI World ESG Universal Index  | 0.26                                    | 1.00%                                | 0.51                            | The outperformance of the fund came mostly from securities misweights, and a small benefit from tax status.  |
| State Street Canada Index Equity Fund                                   | MSCI Canada Index   | 0.41                                    | 1.00%                                | 0.28                            | The outperformance of the fund can be mainly attributed to stock lending revenue earned during the period.   |
| State Street Japan ESG Screened Index Equity Fund                       | MSCI Japan Index  | 0.14                                    | 1.00%                                | 1.40                            | Outperformance is mainly attributed to active security weights on the fund, positive dividend income impact and trading strategy applied around quarterly index reviews.   |
| State Street Emerging Markets Local Currency Government Bond Index Fund | J.P. Morgan Government Bond Index – Emerging Markets Global Diversified | -0.16                                   | 2.00%                                | 0.52                            | The largest contributor to underperformance was tax.   |



## Appendix II - Note for investors in Switzerland

for the period ended 30 June 2021

For shares distributed in or from Switzerland, State Street Fondsleitung AG, Beethovenstrasse 19, Postfach, 8027 Zurich, Switzerland is the Representative Agent in Switzerland while State Street Bank GmbH, Munchen, Zweigniederlassung Zurich, Beethovenstrasse 19, 8027 Zurich, Switzerland is the Paying Agent in Switzerland.

Place of performance and jurisdiction for shares sold in and from Switzerland is the registered office of the Representative Agent in Switzerland.

The prospectus, the Key Investor Information Document (KIID), the Articles of Association and the annual and semi-annual reports as well as the list of the purchase and sales carried out during the business year may be obtained without charge from the Representative Agent in Switzerland.

The publication of information is purely for information purposes. It does not constitute an offer to subscribe for, or redeem Shares at the published Subscription Price or Redemption Price or Net Asset Value per Share.

Payments/compensations (trailer fees) are paid out from the management fee for the distribution/marketing of the investment fund to distributors and asset managers. Reimbursements are granted out of the management fee to institutional investors and are calculated in accordance with SFAMA guidance.

### Total Expense Ratio (TER)

In Switzerland the “total expense ratio” (TER) taking account of Swiss requirements is reported and explained in each of the annual and semi-annual reports as well as in the KIID. The way of calculating the TER and the performance of the Sub-fund in these documents corresponds to the method recommended by the Swiss Funds & Asset Management Association (SFAMA), and is then calculated using the following formula:

$$\text{TER \%} = \frac{\text{Total operating expenses in CU}^*}{\text{Average fund assets in CU}^*}$$

\*CU = Currency units in the fund’s accounting currency

| Name of the Sub-fund                                      | Share classes              | TER as at 30 June 2021 |
|---|----------------------------|------------------------|
| 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)              | 0.34%                  |
| 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 EMU Government Long Bond Index Fund          | Class I (EUR)              | 0.25%                  |
| State Street Euro Inflation Linked Bond Index Fund        | Class I (EUR)              | 0.22%                  |
|   | Class P (EUR)*             | 0.38%                  |
| State Street Euro Corporate Bond ESG Screened Index Fund  | Class B (EUR)              | 0.04%                  |
|   | Class I (EUR)              | 0.19%                  |
|   | Class I Distributing (EUR) | 0.19%                  |
|   | Class P (EUR)              | 0.35%                  |
|   | Class P Distributing (EUR) | 0.35%                  |
| State Street Euro Corporate ex-Financials Bond Index Fund | Class I (EUR)              | 0.25%                  |
|   | Class I Distributing (EUR) | 0.25%                  |
|   | Class P (EUR)              | 0.40%                  |

## Appendix II - Note for investors in Switzerland (continued)

for the period ended 30 June 2021

Total Expense Ratio (TER) (continued)

| Name of the Sub-fund   | Share classes                     | TER as at<br>30 June 2021 |
|--|-----------------------------------|---------------------------|
| State Street Euro Sustainable Corporate Bond Index Fund                | Class A2 (EUR)                    | 0.09%                     |
|  | Class A2 Distributing (EUR)       | 0.09%                     |
|  | Class I (EUR)                     | 0.24%                     |
|  | Class I Distributing (EUR)        | 0.24%                     |
|  | Class S (EUR)                     | 0.09%                     |
| State Street Euro Issuer Scored Corporate Bond ESG Screened Index Fund | Class I (EUR)                     | 0.32%                     |
| State Street US Corporate Bond ESG Screened Index Fund                 | Class I (USD)                     | 0.21%                     |
|  | Class P (USD)                     | 0.40%                     |
| State Street US Issuer Scored Corporate Bond ESG Screened Index Fund   | Class I (EUR-Hedged)              | 0.35%                     |
| State Street Global Treasury Bond Index Fund                           | Class A (USD)                     | 0.28%                     |
|  | Class B (USD)                     | 0.06%                     |
|  | Class I (USD)                     | 0.21%                     |
|  | Class I (CHF-Hedged)              | 0.25%                     |
|  | Class I (EUR-Hedged)              | 0.25%                     |
|  | Class I Distributing (EUR-Hedged) | 0.25%                     |
|  | Class I (GBP-Hedged)              | 0.25%                     |
|  | Class I Distributing (GBP-Hedged) | 0.25%                     |
|  | Class I (USD-Hedged)              | 0.25%                     |
|  | Class I Distributing (USD-Hedged) | 0.25%                     |
|  | Class P (USD)                     | 0.38%                     |
| Class I (SGD- Hedged)*   | 0.25%                             |                           |
| State Street Global Aggregate Bond Index Fund                          | Class A (USD)                     | 0.24%                     |
|  | Class B (GBP-Hedged)              | 0.04%                     |
|  | Class I (USD)                     | 0.19%                     |
|  | Class I (CHF-Hedged)              | 0.22%                     |
|  | Class I (EUR-Hedged)              | 0.22%                     |
|  | Class I (GBP-Hedged)              | 0.22%                     |
|  | Class I (USD-Hedged)              | 0.22%                     |
|  | Class A (EUR-Hedged)              | 0.27%                     |
| State Street Australia Index Equity Fund                               | Class I (AUD)                     | 0.30%                     |
|  | Class P (AUD)                     | 0.70%                     |
|  | Class S (USD)                     | 0.17%                     |
| State Street Canada Index Equity Fund                                  | Class I (CAD)                     | 0.30%                     |
|  | Class I (EUR)                     | 0.30%                     |
|  | Class P (CAD)                     | 0.70%                     |
| State Street Japan ESG Screened Index Equity Fund                      | Class B (JPY)                     | 0.10%                     |
|  | Class I (JPY)                     | 0.30%                     |
|  | Class I (EUR)                     | 0.30%                     |
|  | Class P (JPY)                     | 0.70%                     |
| State Street Switzerland Index Equity Fund                             | Class I (CHF)                     | 0.29%                     |
|  | Class P (CHF)                     | 0.69%                     |
|  | Class P (EUR)                     | 0.67%                     |
|  | Class S (CHF)                     | 0.17%                     |
| State Street UK Index Equity Fund                                      | Class I (GBP)                     | 0.28%                     |
|  | Class I (EUR)                     | 0.28%                     |
|  | Class P (GBP)                     | 0.68%                     |

## Appendix II - Note for investors in Switzerland (continued)

for the period ended 30 June 2021

Total Expense Ratio (TER) (continued)

| Name of the Sub-fund  | Share classes              | TER as at<br>30 June 2021 |
|---|----------------------------|---------------------------|
| State Street US ESG Screened Index Equity Fund                      | Class A (HKD)**            | 0.34%                     |
|   | Class B (USD)              | 0.04%                     |
|   | Class I (USD)              | 0.24%                     |
|   | Class I (EUR)              | 0.24%                     |
|   | Class I (EUR-Hedged)       | 0.27%                     |
|   | Class P (USD)              | 0.64%                     |
| State Street EMU ESG Screened Index Equity Fund                     | Class B (EUR)              | 0.06%                     |
|   | Class I (EUR)              | 0.26%                     |
|   | Class I Distributing (EUR) | 0.26%                     |
|   | Class P (EUR)              | 0.69%                     |
|   | Class A (EUR)*             | 0.39%                     |
| State Street Europe ESG Screened Index Equity Fund                  | Class B (EUR)              | 0.05%                     |
|   | Class I (EUR)              | 0.25%                     |
|   | Class I Distributing (EUR) | 0.25%                     |
|   | Class P (EUR)              | 0.66%                     |
| State Street Pacific Ex-Japan ESG Screened Index Equity Fund        | Class A (HKD)              | 0.40%                     |
|   | Class B (USD)              | 0.10%                     |
|   | Class I (USD)              | 0.30%                     |
|   | Class I (EUR)              | 0.30%                     |
|   | Class P (USD)              | 0.70%                     |
| State Street World ESG Screened Index Equity Fund                   | Class B (USD)              | 0.04%                     |
|   | Class B (GBP)              | 0.03%                     |
|   | Class B (USD-Hedged)       | 0.05%                     |
|   | Class I (USD)              | 0.23%                     |
|   | Class I (EUR)              | 0.24%                     |
|   | Class I (EUR-Hedged)       | 0.28%                     |
|   | Class I (GBP)              | 0.23%                     |
|   | Class P (USD)              | 0.65%                     |
|   | Class P (EUR-Hedged)       | 0.68%                     |
|   | Class S (USD)              | 0.10%                     |
|   | Class S Distributing (USD) | 0.10%                     |
| Class I (SEK-Hedged)*   | 0.27%                      |                           |
| State Street World ESG Index Equity Fund                            | Class B (USD)              | 0.06%                     |
|   | Class I (USD)              | 0.27%                     |
|   | Class I (EUR-Hedged)       | 0.31%                     |
| State Street Global Emerging Markets ESG Screened Index Equity Fund | Class B (USD)              | 0.10%                     |
|   | Class I (USD)              | 0.40%                     |
|   | Class I (GBP)              | 0.40%                     |
|   | Class P (USD)              | 1.34%                     |
| 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)              | 0.07%                     |
|   | Class I (EUR)              | 0.82%                     |
|   | Class P (EUR)              | 1.63%                     |
| State Street Eurozone Value Spotlight Fund                          | Class B (EUR)              | 0.09%                     |
|   | Class I (EUR)              | 0.84%                     |
|   | Class P (EUR)              | 1.63%                     |

## Appendix II - Note for investors in Switzerland (continued)

for the period ended 30 June 2021

Total Expense Ratio (TER) (continued)

| Name of the Sub-fund   | Share classes              | TER as at 30 June 2021 |
|--|----------------------------|------------------------|
| State Street US Value Spotlight Fund                             | Class B (USD)              | 0.10%                  |
|  | Class B (EUR)              | 0.10%                  |
|  | Class I (USD)              | 0.85%                  |
| State Street Asia Pacific Value Spotlight Fund                   | Class B (USD)              | 0.10%                  |
|  | Class B (EUR)              | 0.10%                  |
|  | Class I (USD)              | 0.85%                  |
| State Street Global Value Spotlight Fund                         | Class B (EUR)              | 0.07%                  |
|  | Class I (EUR)              | 0.82%                  |
|  | Class I (USD)*             | 0.84%                  |
|  | Class P (EUR)              | 1.62%                  |
| State Street Multi-Factor Global ESG Equity Fund                 | Class B (USD)              | 0.10%                  |
|  | Class I (USD)              | 0.45%                  |
| State Street Europe ESG Screened Enhanced Equity Fund            | Class B (EUR)**            | 0.07%                  |
|  | Class B (EUR-Hedged)**     | 0.07%                  |
|  | Class I (EUR)              | 0.37%                  |
|  | Class P (EUR)              | 0.61%                  |
| State Street North America ESG Screened Enhanced Equity Fund     | Class B (EUR-Hedged)**     | 0.05%                  |
|  | Class I (USD)              | 0.35%                  |
|  | Class P (USD)              | 0.58%                  |
| State Street Global ESG Screened Enhanced Equity Fund            | Class I (USD)              | 0.45%                  |
|  | Class I Distributing (USD) | 0.45%                  |
| State Street Emerging Markets SRI Enhanced Equity Fund           | Class B (USD)              | 0.10%                  |
|  | Class I (USD)              | 0.57%                  |
|  | Class I (EUR)              | 0.57%                  |
|  | Class P (USD)              | 1.11%                  |
| State Street Emerging Markets ESG Screened Enhanced Equity Fund  | Class B (USD)              | 0.11%                  |
|  | Class B (GBP)              | 0.11%                  |
|  | Class I (USD)              | 0.56%                  |
|  | Class I (EUR)              | 0.56%                  |
|  | Class P (USD)              | 1.10%                  |
| State Street EMU ESG Screened Equity Fund                        | Class P (EUR)              | 1.10%                  |
|  | Class I (EUR)              | 0.60%                  |
|  | Class P (EUR)              | 1.64%                  |
| State Street Europe Small Cap ESG Screened Equity Fund           | Class P Distributing (EUR) | 1.64%                  |
|  | Class P (EUR)              | 1.64%                  |
| State Street Emerging Asia ESG Screened Equity Fund              | Class P (EUR)              | 2.04%                  |
|  | Class P (USD)              | 2.04%                  |
| State Street Emerging Markets Select ESG Screened Equity Fund    | Class I (EUR)              | 1.23%                  |
|  | Class P (EUR)              | 2.27%                  |
|  | Class P (USD)              | 2.27%                  |
| State Street Emerging Markets Small Cap ESG Screened Equity Fund | Class A (USD)              | 1.40%                  |
|  | Class I (USD)              | 1.26%                  |
|  | Class I (EUR)              | 1.26%                  |
| State Street Europe ESG Screened Managed Volatility Equity Fund  | Class P (USD)              | 2.40%                  |
|  | Class I (EUR)              | 0.45%                  |
|  | Class P (EUR)              | 1.04%                  |

## Appendix II - Note for investors in Switzerland (continued)

for the period ended 30 June 2021

Total Expense Ratio (TER) (continued)

| Name of the Sub-fund  | Share classes                     | TER as at 30 June 2021 |
|---|-----------------------------------|------------------------|
| State Street Global ESG Screened Managed Volatility Equity Fund         | Class A (USD)                     | 0.59%                  |
|   | Class B (USD)                     | 0.10%                  |
|   | Class I (USD)                     | 0.45%                  |
|   | Class I Distributing (EUR)        | 0.45%                  |
|   | Class I (EUR)                     | 0.45%                  |
|   | Class P (USD)                     | 1.04%                  |
| State Street Global ESG Screened Defensive Equity Fund                  | Class B (USD)                     | 0.04%                  |
|   | Class B (EUR)                     | 0.04%                  |
|   | Class I (USD)                     | 0.79%                  |
| State Street Europe ESG Screened Defensive Equity Fund                  | Class I (EUR)                     | 0.85%                  |
| State Street Global Treasury 1-10 Year Bond Index Fund                  | Class I (USD)                     | 0.19%                  |
|   | Class I (CHF-Hedged)              | 0.22%                  |
|   | Class I (EUR-Hedged)              | 0.22%                  |
|   | Class I Distributing (EUR-Hedged) | 0.22%                  |
|   | Class I Distributing (GBP-Hedged) | 0.22%                  |
|   | Class I (USD-Hedged)              | 0.22%                  |
|   | Class I Distributing (USD-Hedged) | 0.22%                  |
| State Street Emerging Markets Local Currency Government Bond Index Fund | Class B (USD)*                    | 0.01%                  |
|   | Class I Distributing (USD)*       | 0.21%                  |
|   | Class I (EUR)                     | 0.21%                  |
|   | Class I (USD)                     | 0.21%                  |
| State Street Emerging Markets Opportunities Equity Fund                 | Class I (EUR)                     | 1.25%                  |
|   | Class I (USD)                     | 1.25%                  |
| State Street Global Opportunities Equity Fund                           | Class I (USD)                     | 0.85%                  |
| State Street Sustainable Climate US Corporate Bond Fund                 | Class I (USD)*                    | 0.32%                  |
|   | Class I (EUR-Hedged)*             | 0.36%                  |
|   | Class S (USD)*                    | 0.27%                  |
| State Street Sustainable Climate Euro Corporate Bond Fund               | Class I (EUR)*                    | 0.32%                  |
|   | Class S (EUR)*                    | 0.27%                  |
| State Street Global High Yield Bond ESG Screened Index Fund             | Class I (USD)*                    | 0.25%                  |
|   | Class I (CHF-Hedged)*             | 0.29%                  |
|   | Class I (EUR-Hedged)*             | 0.29%                  |
|   | Class I (USD-Hedged)*             | 0.29%                  |

\*This share class launched during the period ended 30 June 2021. Please refer to Note 14 for further details.

\*\*This share class closed during the period ended 30 June 2021. Please refer to Note 14 for further details.

The Statement of Operations of each Sub-fund is shown on pages 10 to 17 of this report.

## Appendix III - Securities Financing Transactions

for the period ended 30 June 2021

### Securities on Loan

The following table provides an analysis of the amount of securities on loan as a proportion of total lendable assets and as a proportion of the Sub-fund's assets under management, as at 30 June 2021:

|   | Amount        | % of Assets under Management | % of Lendable Assets |
|---|---------------|------------------------------|----------------------|
| State Street Euro Core Treasury Bond Index Fund (in EUR)                        | 81,280,832    | 12.57%                       | 12.66%               |
| State Street EMU Government Long Bond Index Fund (in EUR)                       | 5,750,820     | 12.21%                       | 12.33%               |
| State Street Euro Inflation Linked Bond Index Fund (in EUR)                     | 6,120,971     | 4.15%                        | 4.19%                |
| State Street Euro Corporate Bond ESG Screened Index Fund (in EUR)               | 108,267,372   | 5.46%                        | 5.52%                |
| State Street Euro Corporate ex-Financials Bond Index Fund (in EUR)              | 5,182,359     | 5.11%                        | 5.15%                |
| State Street Euro Sustainable Corporate Bond Index Fund (in EUR)                | 62,304,743    | 6.47%                        | 6.54%                |
| State Street Euro Issuer Scored Corporate Bond ESG Screened Index Fund (in EUR) | 2,545,663     | 5.30%                        | 5.34%                |
| State Street Global Treasury Bond Index Fund (in USD)                           | 240,807,569   | 16.13%                       | 16.27%               |
| State Street Global Aggregate Bond Index Fund (in USD)                          | 421,290,757   | 9.14%                        | 9.26%                |
| State Street Australia Index Equity Fund (in AUD)                               | 5,337,606     | 15.54%                       | 15.64%               |
| State Street Canada Index Equity Fund (in CAD)                                  | 34,402,949    | 23.92%                       | 24.00%               |
| State Street Japan ESG Screened Index Equity Fund (in JPY)                      | 6,472,717,472 | 23.59%                       | 23.71%               |
| State Street Switzerland Index Equity Fund (in CHF)                             | 20,290,626    | 7.43%                        | 7.43%                |
| State Street US ESG Screened Index Equity Fund (in USD)                         | 42,910,610    | 2.22%                        | 2.22%                |
| State Street EMU ESG Screened Index Equity Fund (in EUR)                        | 10,023,942    | 2.20%                        | 2.23%                |
| State Street Europe ESG Screened Index Equity Fund (in EUR)                     | 25,180,217    | 2.96%                        | 2.98%                |
| State Street Pacific Ex-Japan ESG Screened Index Equity Fund (in USD)           | 5,998,044     | 6.68%                        | 6.73%                |
| State Street World ESG Screened Index Equity Fund (in USD)                      | 277,651,937   | 4.36%                        | 4.44%                |
| State Street World ESG Index Equity Fund (in USD)                               | 21,300,995    | 4.38%                        | 4.36%                |
| State Street Global Emerging Markets ESG Screened Index Equity Fund (in USD)    | 12,921,149    | 3.69%                        | 3.78%                |
| State Street Flexible Asset Allocation Plus Fund (in EUR)                       | 585,932       | 0.31%                        | 0.34%                |
| State Street Multi-Factor Global ESG Equity Fund (in USD)                       | 12,960,004    | 4.04%                        | 4.10%                |
| State Street Europe ESG Screened Enhanced Equity Fund (in EUR)                  | 8,640,338     | 2.18%                        | 2.23%                |
| State Street North America ESG Screened Enhanced Equity Fund (in USD)           | 13,533,375    | 2.19%                        | 2.21%                |
| State Street Global ESG Screened Enhanced Equity Fund (in USD)                  | 2,625,974     | 3.43%                        | 3.49%                |
| State Street Emerging Markets SRI Enhanced Equity Fund (in USD)                 | 12,335,535    | 0.68%                        | 0.68%                |

## Appendix III - Securities Financing Transactions *(continued)*

for the period ended 30 June 2021

Securities on Loan *(continued)*

|  | Amount      | % of Assets under Management | % of Lendable Assets |
|--|-------------|------------------------------|----------------------|
| State Street Emerging Markets ESG Screened Enhanced Equity Fund (in USD)         | 70,082,314  | 4.23%                        | 4.25%                |
| State Street EMU ESG Screened Equity Fund (in EUR)                               | 1,201,312   | 3.31%                        | 3.36%                |
| State Street Europe Small Cap ESG Screened Equity Fund (in EUR)                  | 2,323,556   | 6.78%                        | 6.83%                |
| State Street Emerging Asia ESG Screened Equity Fund (in EUR)                     | 1,336,023   | 5.65%                        | 5.72%                |
| State Street Emerging Markets Select ESG Screened Equity Fund (in EUR)           | 703,471     | 4.12%                        | 4.20%                |
| State Street Emerging Markets Small Cap ESG Screened Equity Fund (in USD)        | 2,548,465   | 0.78%                        | 0.79%                |
| State Street Europe ESG Screened Managed Volatility Equity Fund (in EUR)         | 8,618,768   | 9.77%                        | 9.83%                |
| State Street Global ESG Screened Managed Volatility Equity Fund (in USD)         | 15,885,281  | 7.51%                        | 7.53%                |
| State Street Global ESG Screened Defensive Equity Fund (in USD)                  | 9,611,951   | 3.23%                        | 3.27%                |
| State Street Global Treasury 1-10 Year Bond Index Fund (in USD)                  | 227,368,066 | 10.58%                       | 10.72%               |
| State Street Emerging Markets Local Currency Government Bond Index Fund (in USD) | 104,254,934 | 5.69%                        | 5.85%                |

The following table provides an analysis of the counterparties for securities lending transactions, as at 30 June 2021, showing the top ten counterparties for each fund:

|  | Market value of the securities lending |
|--|--|
| <b>State Street Euro Core Treasury Bond Index Fund (in EUR)</b>    |  |
| Barclays PLC   | 32,848,475                             |
| BNP Paribas SA   | 17,181,301                             |
| BNP Paribas Arbitrage SNC  | 13,404,608                             |
| Citigroup Global Markets Ltd                                       | 8,927,284                              |
| UBS AG   | 8,919,164                              |
| Total  | 81,280,832                             |
| <b>State Street EMU Government Long Bond Index Fund (in EUR)</b>   |  |
| Barclays PLC   | 3,627,089                              |
| Citigroup Global Markets Ltd                                       | 1,242,016                              |
| BNP Paribas SA   | 881,715                                |
| Total  | 5,750,820                              |
| <b>State Street Euro Inflation Linked Bond Index Fund (in EUR)</b> |  |
| Barclays PLC   | 6,120,971                              |
| Total  | 6,120,971                              |

## Appendix III - Securities Financing Transactions (continued)

for the period ended 30 June 2021

Securities on Loan (continued)

|  | Market value of the securities lending |
|--|--|
| <b>State Street Euro Corporate Bond ESG Screened Index Fund (in EUR)</b>               |  |
| Barclays PLC   | 51,861,495                             |
| BNP Paribas SA   | 28,857,367                             |
| RBC Europe Ltd   | 14,295,147                             |
| Nomura International PLC   | 7,916,935                              |
| Credit Suisse International  | 4,069,824                              |
| ING Bank NV  | 1,266,604                              |
| Total  | 108,267,372                            |
| <b>State Street Euro Corporate ex-Financials Bond Index Fund (in EUR)</b>              |  |
| Barclays PLC   | 2,175,761                              |
| BNP Paribas SA   | 1,751,004                              |
| Nomura International PLC   | 557,922                                |
| RBC Europe Ltd   | 544,308                                |
| ING Bank NV  | 106,182                                |
| Credit Suisse International  | 47,182                                 |
| Total  | 5,182,359                              |
| <b>State Street Euro Sustainable Corporate Bond Index Fund (in EUR)</b>                |  |
| Barclays PLC   | 28,399,608                             |
| BNP Paribas SA   | 17,235,705                             |
| RBC Europe Ltd   | 8,006,225                              |
| Credit Suisse International  | 4,417,439                              |
| Nomura International PLC   | 3,145,744                              |
| ING Bank NV  | 1,100,022                              |
| Total  | 62,304,743                             |
| <b>State Street Euro Issuer Scored Corporate Bond ESG Screened Index Fund (in EUR)</b> |  |
| Barclays PLC   | 1,416,243                              |
| BNP Paribas SA   | 610,430                                |
| Nomura International PLC   | 415,783                                |
| RBC Europe Ltd   | 103,207                                |
| Total  | 2,545,663                              |
| <b>State Street Global Treasury Bond Index Fund (in USD)</b>                           |  |
| Merrill Lynch International  | 44,842,301                             |
| HSBC Bank PLC  | 42,987,394                             |
| UBS AG   | 36,435,827                             |
| Barclays Capital Securities Ltd  | 25,525,728                             |
| Goldman Sachs International  | 18,365,263                             |
| BNP Paribas SA   | 16,654,960                             |
| Barclays PLC   | 15,278,312                             |
| Morgan Stanley & Co. International PLC   | 11,699,089                             |
| BNP Paribas Arbitrage SNC  | 11,684,525                             |
| RBC Europe Ltd   | 10,408,189                             |
| Others   | 6,925,981                              |
| Total  | 240,807,569                            |



## Appendix III - Securities Financing Transactions (continued)

for the period ended 30 June 2021

Securities on Loan (continued)

|   | Market value of the securities lending |
|---|--|
| <b>State Street Global Aggregate Bond Index Fund (in USD)</b>     |  |
| Merrill Lynch International                                       | 64,761,041                             |
| HSBC Bank PLC   | 63,869,560                             |
| Barclays Capital Securities Ltd                                   | 55,581,613                             |
| UBS AG  | 48,807,666                             |
| BNP Paribas SA  | 47,576,734                             |
| Barclays PLC  | 27,314,016                             |
| RBC Europe Ltd  | 26,821,982                             |
| Morgan Stanley & Co. International PLC                            | 26,519,672                             |
| Goldman Sachs International                                       | 20,827,356                             |
| BNP Paribas Arbitrage SNC   | 14,942,439                             |
| Others  | 24,268,678                             |
| Total   | 421,290,757                            |
| <b>State Street Australia Index Equity Fund (in AUD)</b>          |  |
| UBS AG  | 4,792,492                              |
| Barclays Capital Securities Ltd                                   | 290,274                                |
| Morgan Stanley & Co. International PLC                            | 254,840                                |
| Total   | 5,337,606                              |
| <b>State Street Canada Index Equity Fund (in CAD)</b>             |  |
| Goldman Sachs International                                       | 20,263,486                             |
| JP Morgan Securities PLC  | 7,438,309                              |
| Credit Suisse AG  | 3,482,830                              |
| Citigroup Global Markets Ltd                                      | 1,695,519                              |
| Deutsche Bank AG  | 725,400                                |
| UBS AG  | 586,518                                |
| Morgan Stanley & Co. International PLC                            | 171,365                                |
| Societe Generale SA   | 39,522                                 |
| Total   | 34,402,949                             |
| <b>State Street Japan ESG Screened Index Equity Fund (in JPY)</b> |  |
| JP Morgan Securities PLC  | 2,748,142,615                          |
| UBS AG  | 1,489,580,716                          |
| Barclays Capital Securities Ltd                                   | 1,173,342,445                          |
| Credit Suisse AG  | 399,114,179                            |
| Citigroup Global Markets Ltd                                      | 375,895,852                            |
| Societe Generale SA   | 284,885,166                            |
| Morgan Stanley & Co. International PLC                            | 1,756,499                              |
| Total   | 6,472,717,472                          |
| <b>State Street Switzerland Index Equity Fund (in CHF)</b>        |  |
| Barclays Capital Securities Ltd                                   | 18,620,168                             |
| UBS AG  | 1,590,982                              |
| HSBC Bank PLC   | 79,476                                 |
| Total   | 20,290,626                             |

## Appendix III - Securities Financing Transactions *(continued)*

for the period ended 30 June 2021

Securities on Loan *(continued)*

|  | Market value of the securities lending |
|--|--|
| <b>State Street US ESG Screened Index Equity Fund (in USD)</b>               |  |
| Barclays PLC   | 29,155,620                             |
| Credit Suisse AG   | 6,109,447                              |
| Societe Generale SA  | 5,709,025                              |
| UBS AG   | 1,012,857                              |
| Deutsche Bank AG   | 613,577                                |
| HSBC Bank PLC  | 310,084                                |
| Total  | 42,910,610                             |
| <b>State Street EMU ESG Screened Index Equity Fund (in EUR)</b>              |  |
| HSBC Bank PLC  | 4,199,952                              |
| Barclays Capital Securities Ltd  | 1,453,440                              |
| Societe Generale SA  | 1,324,604                              |
| Goldman Sachs International  | 900,988                                |
| JP Morgan Securities PLC   | 618,912                                |
| Skandinaviska Enskilda Banken AB   | 554,380                                |
| UBS AG   | 459,806                                |
| Citigroup Global Markets Ltd   | 365,433                                |
| ING Bank NV  | 146,427                                |
| Total  | 10,023,942                             |
| <b>State Street Europe ESG Screened Index Equity Fund (in EUR)</b>           |  |
| Barclays Capital Securities Ltd  | 11,106,059                             |
| HSBC Bank PLC  | 3,656,074                              |
| Skandinaviska Enskilda Banken AB   | 2,622,283                              |
| Citigroup Global Markets Ltd   | 2,132,827                              |
| Credit Suisse AG   | 1,874,678                              |
| JP Morgan Securities PLC   | 1,242,398                              |
| Societe Generale SA  | 1,132,265                              |
| UBS AG   | 1,125,761                              |
| Goldman Sachs International  | 287,872                                |
| Total  | 25,180,217                             |
| <b>State Street Pacific Ex-Japan ESG Screened Index Equity Fund (in USD)</b> |  |
| UBS AG   | 4,094,220                              |
| Barclays Capital Securities Ltd  | 600,804                                |
| Morgan Stanley & Co. International PLC                                       | 579,859                                |
| Credit Suisse AG   | 327,533                                |
| Citigroup Global Markets Ltd   | 230,350                                |
| Goldman Sachs International  | 124,861                                |
| Deutsche Bank AG   | 40,417                                 |
| Total  | 5,998,044                              |

## Appendix III - Securities Financing Transactions (continued)

for the period ended 30 June 2021

Securities on Loan (continued)

|   | Market value of the securities lending |
|---|--|
| <b>State Street World ESG Screened Index Equity Fund (in USD)</b>                   |  |
| Barclays PLC  | 61,845,752                             |
| JP Morgan Securities PLC  | 51,816,074                             |
| UBS AG  | 34,725,467                             |
| Barclays Capital Securities Ltd   | 32,866,277                             |
| Goldman Sachs International   | 26,922,047                             |
| Credit Suisse AG  | 20,710,985                             |
| Societe Generale SA   | 20,224,312                             |
| Citigroup Global Markets Ltd  | 14,171,046                             |
| HSBC Bank PLC   | 5,573,165                              |
| Skandinaviska Enskilda Banken AB  | 3,677,590                              |
| Others  | 5,119,222                              |
| <b>Total</b>  | <b>277,651,937</b>                     |
| <b>State Street World ESG Index Equity Fund (in USD)</b>                            |  |
| JP Morgan Securities PLC  | 3,444,127                              |
| Credit Suisse AG  | 3,063,289                              |
| Goldman Sachs International   | 2,945,698                              |
| Societe Generale SA   | 2,932,613                              |
| Barclays PLC  | 2,884,749                              |
| UBS AG  | 2,685,611                              |
| HSBC Bank PLC   | 1,230,160                              |
| Citigroup Global Markets Ltd  | 1,043,556                              |
| Deutsche Bank AG  | 471,635                                |
| ING Bank NV   | 230,308                                |
| Others  | 369,249                                |
| <b>Total</b>  | <b>21,300,995</b>                      |
| <b>State Street Global Emerging Markets ESG Screened Index Equity Fund (in USD)</b> |  |
| BNP Paribas Arbitrage SNC   | 2,475,826                              |
| Morgan Stanley & Co. International PLC  | 2,414,943                              |
| Goldman Sachs International   | 1,893,734                              |
| Citigroup Global Markets Ltd  | 1,277,951                              |
| Credit Suisse AG  | 1,253,648                              |
| Barclays Capital Securities Ltd   | 1,071,775                              |
| UBS AG  | 951,042                                |
| JP Morgan Securities PLC  | 847,587                                |
| HSBC Bank PLC   | 362,570                                |
| Barclays PLC  | 341,499                                |
| Others  | 30,574                                 |
| <b>Total</b>  | <b>12,921,149</b>                      |
| <b>State Street Flexible Asset Allocation Plus Fund (in EUR)</b>                    |  |
| BNP Paribas SA  | 363,196                                |
| Barclays PLC  | 175,725                                |
| Nomura International PLC  | 47,011                                 |
| <b>Total</b>  | <b>585,932</b>                         |

## Appendix III - Securities Financing Transactions *(continued)*

for the period ended 30 June 2021

Securities on Loan *(continued)*

|  | Market value of the securities lending |
|--|--|
| <b>State Street Multi-Factor Global ESG Equity Fund (in USD)</b>             |  |
| Barclays Capital Securities Ltd  | 8,904,189                              |
| Citigroup Global Markets Ltd   | 2,927,532                              |
| UBS AG   | 975,591                                |
| HSBC Bank PLC  | 152,692                                |
| Total  | 12,960,004                             |
| <b>State Street Europe ESG Screened Enhanced Equity Fund (in EUR)</b>        |  |
| Barclays Capital Securities Ltd  | 4,199,194                              |
| HSBC Bank PLC  | 1,841,281                              |
| JP Morgan Securities PLC   | 1,223,069                              |
| Citigroup Global Markets Ltd   | 738,710                                |
| UBS AG   | 477,911                                |
| Skandinaviska Enskilda Banken AB   | 160,173                                |
| Total  | 8,640,338                              |
| <b>State Street North America ESG Screened Enhanced Equity Fund (in USD)</b> |  |
| Barclays PLC   | 5,795,807                              |
| JP Morgan Securities PLC   | 2,840,720                              |
| Goldman Sachs International  | 2,322,242                              |
| UBS AG   | 1,544,655                              |
| Credit Suisse AG   | 950,393                                |
| Citigroup Global Markets Ltd   | 79,558                                 |
| Total  | 13,533,375                             |
| <b>State Street Global ESG Screened Enhanced Equity Fund (in USD)</b>        |  |
| UBS AG   | 648,583                                |
| Barclays PLC   | 580,316                                |
| Barclays Capital Securities Ltd  | 510,701                                |
| Goldman Sachs International  | 375,616                                |
| HSBC Bank PLC  | 244,540                                |
| Citigroup Global Markets Ltd   | 192,002                                |
| Macquarie Bank Ltd   | 27,512                                 |
| BNP Paribas Arbitrage SNC  | 25,530                                 |
| Merrill Lynch International  | 21,174                                 |
| Total  | 2,625,974                              |
| <b>State Street Emerging Markets SRI Enhanced Equity Fund (in USD)</b>       |  |
| Goldman Sachs International  | 6,881,917                              |
| JP Morgan Securities PLC   | 3,135,570                              |
| UBS AG   | 1,105,960                              |
| Macquarie Bank Ltd   | 792,993                                |
| HSBC Bank PLC  | 318,345                                |
| Citigroup Global Markets Ltd   | 100,750                                |
| Total  | 12,335,535                             |

## Appendix III - Securities Financing Transactions *(continued)*

for the period ended 30 June 2021

Securities on Loan *(continued)*

|   | Market value of the securities lending |
|---|--|
| <b>State Street Emerging Markets ESG Screened Enhanced Equity Fund (in USD)</b> |  |
| Goldman Sachs International   | 20,946,396                             |
| UBS AG  | 20,896,285                             |
| JP Morgan Securities PLC  | 10,836,530                             |
| Merrill Lynch International   | 5,110,752                              |
| Citigroup Global Markets Ltd  | 4,521,061                              |
| Macquarie Bank Ltd  | 4,464,487                              |
| BNP Paribas Arbitrage SNC   | 2,093,827                              |
| HSBC Bank PLC   | 1,212,976                              |
| Total   | 70,082,314                             |
| <b>State Street EMU ESG Screened Equity Fund (in EUR)</b>                       |  |
| HSBC Bank PLC   | 890,520                                |
| Barclays Capital Securities Ltd   | 148,219                                |
| Citigroup Global Markets Ltd  | 61,645                                 |
| Credit Suisse International   | 51,473                                 |
| UBS AG  | 49,455                                 |
| Total   | 1,201,312                              |
| <b>State Street Europe Small Cap ESG Screened Equity Fund (in EUR)</b>          |  |
| HSBC Bank PLC   | 698,439                                |
| Barclays Capital Securities Ltd   | 613,554                                |
| Societe Generale SA   | 332,471                                |
| Citigroup Global Markets Ltd  | 261,551                                |
| UBS AG  | 170,234                                |
| Credit Suisse International   | 120,617                                |
| ING Bank NV   | 73,827                                 |
| Credit Suisse AG  | 40,323                                 |
| Morgan Stanley & Co. International PLC  | 12,540                                 |
| Total   | 2,323,556                              |
| <b>State Street Emerging Asia ESG Screened Equity Fund (in EUR)</b>             |  |
| Goldman Sachs International   | 592,532                                |
| Morgan Stanley & Co. International PLC  | 250,614                                |
| JP Morgan Securities PLC  | 212,466                                |
| UBS AG  | 205,798                                |
| Credit Suisse AG  | 60,674                                 |
| Barclays Capital Securities Ltd   | 12,103                                 |
| Citigroup Global Markets Ltd  | 1,836                                  |
| Total   | 1,336,023                              |

## Appendix III - Securities Financing Transactions *(continued)*

for the period ended 30 June 2021

Securities on Loan *(continued)*

|  | Market value of the securities lending |
|--|--|
| <b>State Street Emerging Markets Select ESG Screened Equity Fund (in EUR)</b>    |  |
| Goldman Sachs International  | 279,944                                |
| Morgan Stanley & Co. International PLC   | 211,097                                |
| UBS AG   | 84,254                                 |
| Citigroup Global Markets Ltd   | 55,133                                 |
| Macquarie Bank Ltd   | 44,216                                 |
| Barclays Capital Securities Ltd  | 15,094                                 |
| HSBC Bank PLC  | 13,733                                 |
| Total  | 703,471                                |
| <b>State Street Emerging Markets Small Cap ESG Screened Equity Fund (in USD)</b> |  |
| Goldman Sachs International  | 2,045,658                              |
| HSBC Bank PLC  | 224,896                                |
| UBS AG   | 197,383                                |
| BNP Paribas Arbitrage SNC  | 80,528                                 |
| Total  | 2,548,465                              |
| <b>State Street Europe ESG Screened Managed Volatility Equity Fund (in EUR)</b>  |  |
| Barclays Capital Securities Ltd  | 4,890,551                              |
| HSBC Bank PLC  | 1,654,037                              |
| Citigroup Global Markets Ltd   | 914,845                                |
| Merrill Lynch International  | 828,542                                |
| UBS AG   | 330,793                                |
| Total  | 8,618,768                              |
| <b>State Street Global ESG Screened Managed Volatility Equity Fund (in USD)</b>  |  |
| UBS AG   | 8,453,768                              |
| Goldman Sachs International  | 2,266,186                              |
| Barclays Capital Securities Ltd  | 1,951,488                              |
| Barclays PLC   | 1,154,342                              |
| HSBC Bank PLC  | 801,708                                |
| Macquarie Bank Ltd   | 645,561                                |
| Citigroup Global Markets Ltd   | 527,143                                |
| Merrill Lynch International  | 85,085                                 |
| Total  | 15,885,281                             |
| <b>State Street Global ESG Screened Defensive Equity Fund (in USD)</b>           |  |
| UBS AG   | 5,672,787                              |
| Barclays Capital Securities Ltd  | 2,599,863                              |
| Merrill Lynch International  | 1,339,301                              |
| Total  | 9,611,951                              |

## Appendix III - Securities Financing Transactions (continued)

for the period ended 30 June 2021

Securities on Loan (continued)

|   | Market value of the securities lending |
|---|--|
| <b>State Street Global Treasury 1-10 Year Bond Index Fund (in USD)</b>                  |  |
| Merrill Lynch International   | 67,209,267                             |
| HSBC Bank PLC   | 47,352,845                             |
| UBS AG  | 43,606,876                             |
| Goldman Sachs International   | 25,610,226                             |
| Macquarie Bank Ltd  | 18,801,313                             |
| Barclays PLC  | 14,477,603                             |
| JP Morgan Securities PLC  | 10,309,936                             |
| Total   | 227,368,066                            |
| <b>State Street Emerging Markets Local Currency Government Bond Index Fund (in USD)</b> |  |
| JP Morgan Securities PLC  | 104,254,934                            |
| Total   | 104,254,934                            |

The following table provides an analysis of the country of the counterparties and the maturity tenor for the securities lending transactions, as at 30 June 2021, showing the top ten countries for each fund:

|  | State Street Euro Core Treasury Bond Index Fund (in EUR) | State Street EMU Government Long Bond Index Fund (in EUR) | State Street Euro Inflation Linked Bond Index Fund (in EUR) |
|--|--|---|---|
| <b>Maturity tenor by securities lending transactions</b> |  |   |   |
| Above one year   | 81,280,832   | 5,750,820   | 6,120,971   |
| Total  | 81,280,832   | 5,750,820   | 6,120,971   |
| <b>Maturity tenor by Country</b>                         |  |   |   |
| France   | 30,585,910   | 881,715   | 0   |
| Switzerland  | 8,919,164  | 0   | 0   |
| United Kingdom   | 41,775,758   | 4,869,105   | 6,120,971   |
| Total  | 81,280,832   | 5,750,820   | 6,120,971   |

|  | State Street Euro Corporate Bond ESG Screened Index Fund (in EUR) | State Street Euro Corporate ex-Financials Bond Index Fund (in EUR) | State Street Euro Sustainable Corporate Bond Index Fund (in EUR) |
|--|---|--|--|
| <b>Maturity tenor by securities lending transactions</b> |   |  |  |
| One to three months*                                     | 2,193,373   | 0  | 624,093  |
| Above one year   | 96,707,504  | 4,810,845  | 57,894,572   |
| Open maturity  | 9,366,495   | 371,514  | 3,786,078  |
| Total  | 108,267,372   | 5,182,359  | 62,304,743   |
| <b>Maturity tenor by Country</b>                         |   |  |  |
| France   | 28,857,367  | 1,751,004  | 17,235,705   |
| Netherlands  | 1,266,604   | 106,182  | 1,100,022  |
| United Kingdom   | 78,143,401  | 3,325,173  | 43,969,016   |
| Total  | 108,267,372   | 5,182,359  | 62,304,743   |

## Appendix III - Securities Financing Transactions (continued)

for the period ended 30 June 2021

Securities on Loan (continued)

|  | State Street Euro Issuer Scored Corporate Bond ESG Screened Index Fund (in EUR) | State Street Global Treasury Bond Index Fund (in USD) | State Street Global Aggregate Bond Index Fund (in USD) |
|--|---|---|--|
| <b>Maturity tenor by securities lending transactions</b> |   |   |  |
| One to three months*                                     | 0   | 0   | 132,907  |
| Above one year   | 2,545,663   | 225,470,606   | 397,059,782  |
| Open maturity  | 0   | 15,336,963  | 24,098,068   |
| Total  | 2,545,663   | 240,807,569   | 421,290,757  |

### Maturity tenor by Country

|                |           |             |             |
|----------------|-----------|-------------|-------------|
| Australia      | 0         | 2,506,775   | 6,588,447   |
| France         | 610,430   | 28,339,485  | 62,519,174  |
| Switzerland    | 0         | 36,435,827  | 48,807,666  |
| United Kingdom | 1,935,233 | 173,525,482 | 303,375,470 |
| Total          | 2,545,663 | 240,807,569 | 421,290,757 |

|  | State Street Australia Index Equity Fund (in AUD) | State Street Canada Index Equity Fund (in CAD) | State Street Japan ESG Screened Index Equity Fund (in JPY) |
|--|---|--|--|
| <b>Maturity tenor by securities lending transactions</b> |   |  |  |
| Open maturity  | 5,337,606   | 34,402,949                                     | 6,472,717,472  |
| Total  | 5,337,606   | 34,402,949                                     | 6,472,717,472  |

### Maturity tenor by Country

|                |           |            |               |
|----------------|-----------|------------|---------------|
| France         | 0         | 39,522     | 284,885,166   |
| Germany        | 0         | 725,400    | 0             |
| Ireland        | 0         | 3,482,830  | 399,114,179   |
| Switzerland    | 4,792,492 | 586,518    | 1,489,580,716 |
| United Kingdom | 545,114   | 29,568,679 | 4,299,137,411 |
| Total          | 5,337,606 | 34,402,949 | 6,472,717,472 |

|  | State Street Switzerland Index Equity Fund (in CHF) | State Street US ESG Screened Index Equity Fund (in USD) | State Street EMU ESG Screened Index Equity Fund (in EUR) |
|--|---|---|--|
| <b>Maturity tenor by securities lending transactions</b> |   |   |  |
| Open maturity  | 20,290,626  | 42,910,610  | 10,023,942   |
| Total  | 20,290,626  | 42,910,610  | 10,023,942   |

### Maturity tenor by Country

|                |            |            |            |
|----------------|------------|------------|------------|
| France         | 0          | 5,709,025  | 1,324,604  |
| Germany        | 0          | 613,577    | 0          |
| Ireland        | 0          | 6,109,448  | 0          |
| Netherlands    | 0          | 0          | 146,427    |
| Sweden         | 0          | 0          | 554,380    |
| Switzerland    | 1,590,982  | 1,012,857  | 459,806    |
| United Kingdom | 18,699,644 | 29,465,703 | 7,538,725  |
| Total          | 20,290,626 | 42,910,610 | 10,023,942 |



## Appendix III - Securities Financing Transactions (continued)

for the period ended 30 June 2021

Securities on Loan (continued)

|  | State Street Europe ESG Screened Index Equity Fund (in EUR) | State Street Pacific Ex-Japan ESG Screened Index Equity Fund (in USD) | State Street World ESG Screened Index Equity Fund (in USD) |
|--|---|---|--|
| <b>Maturity tenor by securities lending transactions</b> |   |   |  |
| Open maturity  | 25,180,217  | 5,998,044   | 277,651,937  |
| Total  | 25,180,217  | 5,998,044   | 277,651,937  |
| <b>Maturity tenor by Country</b>                         |   |   |  |
| France   | 1,132,265   | 0   | 20,582,288   |
| Germany  | 0   | 40,417  | 2,464,801  |
| Ireland  | 1,874,678   | 327,533   | 20,710,985   |
| Sweden   | 2,622,283   | 0   | 3,677,590  |
| Switzerland  | 1,125,761   | 4,094,220   | 34,725,467   |
| United Kingdom   | 18,425,230  | 1,535,874   | 195,490,806  |
| Total  | 25,180,217  | 5,998,044   | 277,651,937  |

|  | State Street World ESG Index Equity Fund (in USD) | State Street Global Emerging Markets ESG Screened Index Equity Fund (in USD) | State Street Flexible Asset Allocation Plus Fund (in EUR) |
|--|---|--|---|
| <b>Maturity tenor by securities lending transactions</b> |   |  |   |
| Above one year   | 0   | 0  | 585,932   |
| Open maturity  | 21,300,995  | 12,921,149   | 0   |
| Total  | 21,300,995  | 12,921,149   | 585,932   |
| <b>Maturity tenor by Country</b>                         |   |  |   |
| France   | 3,018,530   | 2,506,391  | 363,195   |
| Germany  | 471,635   | 0  | 0   |
| Ireland  | 3,063,289   | 1,253,648  | 0   |
| Netherlands  | 230,308   | 0  | 0   |
| Switzerland  | 2,685,611   | 951,042  | 0   |
| United Kingdom   | 11,831,622  | 8,210,068  | 222,737   |
| Total  | 21,300,995  | 12,921,149   | 585,932   |

|  | State Street Multi-Factor Global ESG Equity Fund (in USD) | State Street Europe ESG Screened Enhanced Equity Fund (in EUR) | State Street North America ESG Screened Enhanced Equity Fund (in USD) |
|--|---|--|---|
| <b>Maturity tenor by securities lending transactions</b> |   |  |   |
| Open maturity  | 12,960,004  | 8,640,338  | 13,533,375  |
| Total  | 12,960,004  | 8,640,338  | 13,533,375  |
| <b>Maturity tenor by Country</b>                         |   |  |   |
| Ireland  | 0   | 0  | 950,393   |
| Sweden   | 0   | 160,173  | 0   |
| Switzerland  | 975,591   | 477,911  | 1,544,655   |
| United Kingdom   | 11,984,413  | 8,002,254  | 11,038,327  |
| Total  | 12,960,004  | 8,640,338  | 13,533,375  |

## Appendix III - Securities Financing Transactions (continued)

for the period ended 30 June 2021

Securities on Loan (continued)

|  | State Street Global ESG Screened Enhanced Equity Fund (in USD) | State Street Emerging Markets SRI Enhanced Equity Fund (in USD) | State Street Emerging Markets ESG Screened Enhanced Equity Fund (in USD) |
|--|--|---|--|
| <b>Maturity tenor by securities lending transactions</b> |  |   |  |
| Open maturity  | 2,625,974  | 12,335,535  | 70,082,314   |
| Total  | 2,625,974  | 12,335,535  | 70,082,314   |
| <b>Maturity tenor by Country</b>                         |  |   |  |
| Australia  | 27,512   | 792,993   | 4,464,487  |
| France   | 25,530   | 0   | 2,093,827  |
| Switzerland  | 648,584  | 1,105,960   | 20,896,285   |
| United Kingdom   | 1,924,348  | 10,436,582  | 42,627,715   |
| Total  | 2,625,974  | 12,335,535  | 70,082,314   |

|  | State Street EMU ESG Screened Equity Fund (in EUR) | State Street Europe Small Cap ESG Screened Equity Fund (in EUR) | State Street Emerging Asia ESG Screened Equity Fund (in EUR) |
|--|--|---|--|
| <b>Maturity tenor by securities lending transactions</b> |  |   |  |
| Open maturity  | 1,201,312  | 2,323,556   | 1,336,023  |
| Total  | 1,201,312  | 2,323,556   | 1,336,023  |
| <b>Maturity tenor by Country</b>                         |  |   |  |
| France   | 0  | 332,471   | 0  |
| Ireland  | 0  | 40,323  | 60,674   |
| Netherlands  | 0  | 73,827  | 0  |
| Switzerland  | 49,455   | 170,234   | 205,798  |
| United Kingdom   | 1,151,857  | 1,706,701   | 1,069,551  |
| Total  | 1,201,312  | 2,323,556   | 1,336,023  |

|  | State Street Emerging Markets Select ESG Screened Equity Fund (in EUR) | State Street Emerging Markets Small Cap ESG Screened Equity Fund (in USD) | State Street Europe ESG Screened Managed Volatility Equity Fund (in EUR) |
|--|--|---|--|
| <b>Maturity tenor by securities lending transactions</b> |  |   |  |
| Open maturity  | 703,471  | 2,548,465   | 8,618,768  |
| Total  | 703,471  | 2,548,465   | 8,618,768  |
| <b>Maturity tenor by Country</b>                         |  |   |  |
| Australia  | 44,216   | 0   | 0  |
| France   | 0  | 80,528  | 0  |
| Switzerland  | 84,254   | 197,383   | 330,793  |
| United Kingdom   | 575,001  | 2,270,554   | 8,287,975  |
| Total  | 703,471  | 2,548,465   | 8,618,768  |

## Appendix III - Securities Financing Transactions (continued)

for the period ended 30 June 2021

Securities on Loan (continued)

|  | State Street Global ESG<br>Screened Managed<br>Volatility Equity Fund (in<br>USD) | State Street Global ESG<br>Screened Defensive<br>Equity Fund (in USD) | State Street Global<br>Treasury 1-10 Year Bond<br>Index Fund (in USD) |
|--|---|---|---|
| <b>Maturity tenor by securities lending transactions</b> |   |   |   |
| One to three months*                                     | 0   | 0   | 4,460,499   |
| Above one year   | 0   | 0   | 216,881,261   |
| Open maturity  | 15,885,281  | 9,611,951   | 6,026,306   |
| Total  | 15,885,281  | 9,611,951   | 227,368,066   |
| <b>Maturity tenor by Country</b>                         |   |   |   |
| Australia  | 645,561   | 0   | 18,801,313  |
| Switzerland  | 8,453,769   | 5,672,787   | 43,606,876  |
| United Kingdom   | 6,785,951   | 3,939,164   | 164,959,877   |
| Total  | 15,885,281  | 9,611,951   | 227,368,066   |

|  | State Street Emerging<br>Markets Local Currency<br>Government Bond Index<br>Fund (in USD) |
|--|---|
| <b>Maturity tenor by securities lending transactions</b> |   |
| Above one year   | 104,254,934   |
| Total  | 104,254,934   |
| <b>Maturity tenor by Country</b>                         |   |
| United Kingdom   | 104,254,934   |
| Total  | 104,254,934   |

The following table provides an analysis of the issuers of non-cash collateral received\* by the Sub-funds in respect of securities lending transactions, as at 30 June 2021, showing the top ten issuers for each fund:

|   | Non-cash collateral received* |
|---|-------------------------------|
| <b>State Street Euro Core Treasury Bond Index Fund (in EUR)</b> |                               |
| Government of Japan   | 20,228,887                    |
| Government of Netherlands                                       | 13,973,559                    |
| Government of United States                                     | 13,971,220                    |
| Government of Germany   | 9,507,158                     |
| Government of France  | 8,096,603                     |
| SRE Holdings Corp   | 1,789,051                     |
| Eni SpA   | 1,447,308                     |
| Anheuser-Busch InBev SA/NV                                      | 1,148,700                     |
| Telix Pharmaceuticals Ltd                                       | 1,083,450                     |
| Brass Corp  | 574,524                       |
| Others  | 13,775,022                    |
| Total   | 85,595,482                    |

## Appendix III - Securities Financing Transactions (continued)

for the period ended 30 June 2021

|   | Non-cash collateral received* |
|---|-------------------------------|
| <b>State Street EMU Government Long Bond Index Fund (in EUR)</b>          |                               |
| Government of Japan   | 2,445,620                     |
| Government of Netherlands   | 1,261,032                     |
| Government of Germany   | 689,626                       |
| Government of United States   | 667,175                       |
| Government of France  | 550,683                       |
| SRE Holdings Corp   | 248,903                       |
| Telix Pharmaceuticals Ltd   | 55,388                        |
| Nakayama Steel Works Ltd  | 33,142                        |
| Government of Sweden  | 10,995                        |
| Nihon Enterprise Co Ltd   | 1,974                         |
| <i>Others</i>   | 5,470                         |
| <b>Total</b>  | <b>5,970,008</b>              |
| <b>State Street Euro Inflation Linked Bond Index Fund (in EUR)</b>        |                               |
| Government of Japan   | 2,387,969                     |
| Government of Netherlands   | 1,735,005                     |
| Government of United States   | 1,049,858                     |
| Government of Germany   | 766,285                       |
| Government of France  | 434,070                       |
| Nakayama Steel Works Ltd  | 56,381                        |
| <b>Total</b>  | <b>6,429,568</b>              |
| <b>State Street Euro Corporate Bond ESG Screened Index Fund (in EUR)</b>  |                               |
| Government of Japan   | 32,994,166                    |
| Government of Netherlands   | 24,128,719                    |
| Government of Germany   | 18,002,486                    |
| Government of France  | 17,615,606                    |
| Government of United States   | 15,018,389                    |
| Nakayama Steel Works Ltd  | 1,837,162                     |
| Telix Pharmaceuticals Ltd   | 1,825,642                     |
| Yamaha Corp   | 473,029                       |
| Government of Sweden  | 364,625                       |
| Nippon Thompson Co Ltd  | 104,352                       |
| <i>Others</i>   | 320,496                       |
| <b>Total</b>  | <b>112,684,672</b>            |
| <b>State Street Euro Corporate ex-Financials Bond Index Fund (in EUR)</b> |                               |
| Government of Japan   | 1,504,645                     |
| Government of Netherlands   | 1,166,306                     |
| Government of France  | 921,658                       |
| Government of Germany   | 901,393                       |
| Government of United States   | 644,073                       |
| Telix Pharmaceuticals Ltd   | 110,615                       |
| Nakayama Steel Works Ltd  | 71,779                        |
| Government of Sweden  | 22,043                        |
| Yamaha Corp   | 17,987                        |
| Nippon Thompson Co Ltd  | 7,363                         |
| <i>Others</i>   | 17,723                        |
| <b>Total</b>  | <b>5,385,585</b>              |

## Appendix III - Securities Financing Transactions (continued)

for the period ended 30 June 2021

|  | Non-cash collateral received* |
|--|-------------------------------|
| <b>State Street Euro Sustainable Corporate Bond Index Fund (in EUR)</b>                |                               |
| Government of Japan  | 19,319,441                    |
| Government of Netherlands  | 13,697,592                    |
| Government of Germany  | 10,382,162                    |
| Government of France   | 10,298,732                    |
| Government of United States  | 8,363,301                     |
| Telix Pharmaceuticals Ltd  | 1,090,207                     |
| Nakayama Steel Works Ltd   | 1,023,124                     |
| Yamaha Corp  | 264,951                       |
| Government of Sweden   | 217,659                       |
| Nippon Thompson Co Ltd   | 41,691                        |
| <i>Others</i>  | 188,605                       |
| <b>Total</b>   | <b>64,887,465</b>             |
| <b>State Street Euro Issuer Scored Corporate Bond ESG Screened Index Fund (in EUR)</b> |                               |
| Government of Japan  | 980,472                       |
| Government of Netherlands  | 581,095                       |
| Government of Germany  | 369,016                       |
| Government of France   | 334,172                       |
| Government of United States  | 311,766                       |
| Telix Pharmaceuticals Ltd  | 38,503                        |
| Nakayama Steel Works Ltd   | 22,948                        |
| Government of Sweden   | 7,659                         |
| Nippon Thompson Co Ltd   | 5,486                         |
| Yamaha Corp  | 3,412                         |
| <i>Others</i>  | 5,717                         |
| <b>Total</b>   | <b>2,660,246</b>              |
| <b>State Street Global Treasury Bond Index Fund (in USD)</b>                           |                               |
| Government of Japan  | 68,111,087                    |
| Government of United States  | 10,984,284                    |
| Government of Netherlands  | 6,840,902                     |
| Yamaya Corp  | 5,218,957                     |
| Government of Germany  | 5,086,575                     |
| Trean Insurance Group Inc  | 4,767,554                     |
| Government of France   | 4,452,812                     |
| Amazon.com Inc   | 4,338,368                     |
| Facebook Inc   | 3,537,143                     |
| Nissin Corp  | 3,288,209                     |
| <i>Others</i>  | 141,456,967                   |
| <b>Total</b>   | <b>258,082,858</b>            |

## Appendix III - Securities Financing Transactions *(continued)*

for the period ended 30 June 2021

|   | Non-cash collateral received* |
|---|-------------------------------|
| <b>State Street Global Aggregate Bond Index Fund (in USD)</b> |                               |
| Government of Japan   | 114,577,654                   |
| Government of United States                                   | 16,866,736                    |
| Government of Netherlands                                     | 15,161,052                    |
| Government of Germany   | 12,182,734                    |
| Government of France  | 11,974,245                    |
| Trean Insurance Group Inc                                     | 11,147,846                    |
| Amazon.com Inc  | 7,639,614                     |
| Facebook Inc  | 6,861,727                     |
| Yamaya Corp   | 5,209,669                     |
| Nissin Corp   | 4,992,503                     |
| <i>Others</i>   | <i>244,707,778</i>            |
| <b>Total</b>  | <b>451,321,558</b>            |
| <b>State Street Australia Index Equity Fund (in AUD)</b>      |                               |
| Roche Holding AG  | 1,274,765                     |
| Ford Motor Co   | 915,615                       |
| Government of United States                                   | 747,843                       |
| Cameco Corp   | 392,168                       |
| Microsoft Corp  | 263,415                       |
| Safran SA   | 141,328                       |
| Government of United Kingdom                                  | 124,383                       |
| Deutsche Wohnen SE  | 119,925                       |
| EDP - Energias de Portugal SA                                 | 112,527                       |
| Government of Germany   | 102,745                       |
| <i>Others</i>   | <i>1,548,351</i>              |
| <b>Total</b>  | <b>5,743,065</b>              |
| <b>State Street Canada Index Equity Fund (in CAD)</b>         |                               |
| Government of France  | 5,708,508                     |
| Government of United Kingdom                                  | 5,524,414                     |
| Government of Germany   | 5,287,550                     |
| Government of United States                                   | 4,927,187                     |
| Government of Canada  | 2,935,966                     |
| Government of Belgium   | 2,398,281                     |
| Assicurazioni Generali SpA                                    | 811,381                       |
| Tencent Holdings Ltd  | 799,917                       |
| Alibaba Group Holding Ltd                                     | 799,064                       |
| Eni SpA   | 773,694                       |
| <i>Others</i>   | <i>7,355,763</i>              |
| <b>Total</b>  | <b>37,321,725</b>             |

## Appendix III - Securities Financing Transactions (continued)

for the period ended 30 June 2021

|   | Non-cash collateral received* |
|---|-------------------------------|
| <b>State Street Japan ESG Screened Index Equity Fund (in JPY)</b> |                               |
| Government of United States                                       | 683,860,939                   |
| Government of France  | 476,135,338                   |
| Government of United Kingdom                                      | 452,529,457                   |
| Government of Germany   | 397,564,275                   |
| Roche Holding AG  | 388,806,438                   |
| Government of Belgium   | 365,900,940                   |
| Alibaba Group Holding Ltd   | 314,799,872                   |
| Ford Motor Co   | 277,567,490                   |
| Tencent Holdings Ltd  | 199,440,733                   |
| BHP Group PLC   | 193,545,363                   |
| <i>Others</i>   | <i>3,180,053,148</i>          |
| <b>Total</b>  | <b>6,930,203,993</b>          |
| <b>State Street Switzerland Index Equity Fund (in CHF)</b>        |                               |
| Airbus SE   | 1,939,781                     |
| Iberdrola SA  | 1,515,985                     |
| ITOCHU Corp   | 1,423,094                     |
| SoftBank Group Corp   | 1,338,389                     |
| Denso Corp  | 1,291,778                     |
| Linde PLC   | 869,375                       |
| Government of Belgium   | 735,976                       |
| Daiichi Sankyo Co Ltd   | 530,177                       |
| Oversea-Chinese Banking Corp Ltd.                                 | 499,430                       |
| MS&AD Insurance Group Holdings                                    | 484,038                       |
| <i>Others</i>   | <i>11,441,127</i>             |
| <b>Total</b>  | <b>22,069,150</b>             |
| <b>State Street US ESG Screened Index Equity Fund (in USD)</b>    |                               |
| PG&E Corp   | 3,109,165                     |
| Lithia Motors Inc   | 2,262,958                     |
| At Home Group Inc   | 1,546,630                     |
| Texas Roadhouse Inc   | 1,495,876                     |
| Penumbra Inc  | 1,463,934                     |
| Government of United Kingdom                                      | 1,225,702                     |
| Government of France  | 1,172,875                     |
| AerCap Holdings NV  | 1,125,944                     |
| Trean Insurance Group Inc   | 810,338                       |
| BHP Group PLC   | 808,258                       |
| <i>Others</i>   | <i>31,123,385</i>             |
| <b>Total</b>  | <b>46,145,065</b>             |

## Appendix III - Securities Financing Transactions (continued)

for the period ended 30 June 2021

|  | Non-cash collateral received* |
|--|-------------------------------|
| <b>State Street EMU ESG Screened Index Equity Fund (in EUR)</b>              |                               |
| Government of France   | 1,221,093                     |
| Government of United Kingdom   | 1,154,091                     |
| Alibaba Group Holding Ltd  | 1,059,415                     |
| Government of Netherlands  | 375,037                       |
| Facebook Inc   | 328,078                       |
| Government of United States  | 314,123                       |
| Anheuser-Busch InBev SA/NV   | 300,247                       |
| Amazon.com Inc   | 286,095                       |
| Government of Germany  | 282,541                       |
| Apple Inc  | 246,058                       |
| Others   | 5,378,401                     |
| <b>Total</b>   | <b>10,945,179</b>             |
| <b>State Street Europe ESG Screened Index Equity Fund (in EUR)</b>           |                               |
| Government of France   | 1,791,734                     |
| Government of United Kingdom   | 1,252,114                     |
| Airbus SE  | 1,153,519                     |
| Alibaba Group Holding Ltd  | 1,027,113                     |
| Iberdrola SA   | 973,648                       |
| ITOCHU Corp  | 946,479                       |
| SoftBank Group Corp  | 802,772                       |
| Government of United States  | 768,059                       |
| Denso Corp   | 766,887                       |
| Government of Belgium  | 553,101                       |
| Others   | 17,382,710                    |
| <b>Total</b>   | <b>27,418,136</b>             |
| <b>State Street Pacific Ex-Japan ESG Screened Index Equity Fund (in USD)</b> |                               |
| Roche Holding AG   | 971,185                       |
| Ford Motor Co  | 696,850                       |
| Government of United States  | 673,698                       |
| Government of United Kingdom   | 340,350                       |
| Cameco Corp  | 298,468                       |
| Government of Germany  | 275,401                       |
| Government of Belgium  | 269,396                       |
| Government of France   | 234,295                       |
| Microsoft Corp   | 200,918                       |
| Japan System Techniques Co Ltd   | 133,314                       |
| Others   | 2,340,457                     |
| <b>Total</b>   | <b>6,434,332</b>              |



## Appendix III - Securities Financing Transactions *(continued)*

for the period ended 30 June 2021

|   | Non-cash collateral received* |
|---|-------------------------------|
| <b>State Street World ESG Screened Index Equity Fund (in USD)</b>                   |                               |
| Government of United States   | 20,794,550                    |
| Government of France  | 19,609,397                    |
| Government of United Kingdom  | 18,430,033                    |
| Government of Germany   | 15,071,664                    |
| Government of Belgium   | 10,388,654                    |
| Alibaba Group Holding Ltd   | 7,396,452                     |
| Roche Holding AG  | 7,169,007                     |
| PG&E Corp   | 6,595,954                     |
| BHP Group PLC   | 6,052,802                     |
| Ford Motor Co   | 5,077,282                     |
| <i>Others</i>   | <i>182,355,476</i>            |
| <b>Total</b>  | <b>298,941,271</b>            |
| <b>State Street World ESG Index Equity Fund (in USD)</b>                            |                               |
| Government of United States   | 2,133,973                     |
| Government of France  | 2,033,302                     |
| Government of United Kingdom  | 1,942,255                     |
| Government of Germany   | 1,388,450                     |
| Government of Belgium   | 916,766                       |
| Alibaba Group Holding Ltd   | 739,471                       |
| Roche Holding AG  | 628,997                       |
| BHP Group PLC   | 500,383                       |
| Ford Motor Co   | 444,786                       |
| Government of Canada  | 434,091                       |
| <i>Others</i>   | <i>11,824,322</i>             |
| <b>Total</b>  | <b>22,986,796</b>             |
| <b>State Street Global Emerging Markets ESG Screened Index Equity Fund (in USD)</b> |                               |
| Government of Germany   | 1,970,261                     |
| Government of France  | 1,937,697                     |
| Government of United Kingdom  | 1,726,877                     |
| Government of Belgium   | 1,358,367                     |
| Government of Netherlands   | 1,027,274                     |
| Government of United States   | 848,943                       |
| Dexerials Corp  | 289,583                       |
| Government of Canada  | 285,113                       |
| Amazon.com Inc  | 206,863                       |
| I K K Inc   | 198,176                       |
| <i>Others</i>   | <i>4,752,962</i>              |
| <b>Total</b>  | <b>14,602,116</b>             |

## Appendix III - Securities Financing Transactions *(continued)*

for the period ended 30 June 2021

|   | Non-cash collateral received* |
|---|-------------------------------|
| <b>State Street Flexible Asset Allocation Plus Fund (in EUR)</b>      |                               |
| Government of Netherlands   | 149,782                       |
| Government of France  | 135,028                       |
| Government of Germany   | 121,186                       |
| Government of Japan   | 116,288                       |
| Government of United States   | 50,864                        |
| Telix Pharmaceuticals Ltd   | 22,974                        |
| Government of Sweden  | 4,561                         |
| Nakayama Steel Works Ltd  | 1,617                         |
| Nihon Enterprise Co Ltd   | 819                           |
| Nippon Thompson Co Ltd  | 618                           |
| <i>Others</i>   | 2,269                         |
| <b>Total</b>  | <b>606,006</b>                |
| <b>State Street Multi-Factor Global ESG Equity Fund (in USD)</b>      |                               |
| Government of United States   | 851,189                       |
| Airbus SE   | 847,802                       |
| ITOCHU Corp   | 773,954                       |
| Iberdrola SA  | 772,468                       |
| Government of France  | 675,096                       |
| SoftBank Group Corp   | 582,914                       |
| Denso Corp  | 562,625                       |
| Government of United Kingdom  | 414,169                       |
| Government of Belgium   | 412,906                       |
| MS&AD Insurance Group Holdings  | 346,778                       |
| <i>Others</i>   | 7,783,771                     |
| <b>Total</b>  | <b>14,023,672</b>             |
| <b>State Street Europe ESG Screened Enhanced Equity Fund (in EUR)</b> |                               |
| Government of France  | 627,523                       |
| Government of United Kingdom  | 524,470                       |
| ITOCHU Corp   | 380,186                       |
| Iberdrola SA  | 344,198                       |
| Alibaba Group Holding Ltd   | 325,498                       |
| Government of United States   | 296,085                       |
| Airbus SE   | 276,018                       |
| MS&AD Insurance Group Holdings  | 226,980                       |
| Government of Belgium   | 224,167                       |
| Tencent Holdings Ltd  | 213,038                       |
| <i>Others</i>   | 5,984,692                     |
| <b>Total</b>  | <b>9,422,855</b>              |

## Appendix III - Securities Financing Transactions *(continued)*

for the period ended 30 June 2021

|  | Non-cash collateral received* |
|--|-------------------------------|
| <b>State Street North America ESG Screened Enhanced Equity Fund (in USD)</b> |                               |
| Government of France   | 987,652                       |
| Government of United States  | 925,265                       |
| Government of Belgium  | 904,796                       |
| Government of United Kingdom   | 796,281                       |
| Government of Germany  | 746,100                       |
| PG&E Corp  | 629,350                       |
| Lithia Motors Inc  | 458,062                       |
| Government of Netherlands  | 362,952                       |
| Government of Canada   | 348,877                       |
| At Home Group Inc  | 313,065                       |
| <i>Others</i>  | 8,219,707                     |
| <b>Total</b>   | <b>14,692,107</b>             |
| <b>State Street Global ESG Screened Enhanced Equity Fund (in USD)</b>        |                               |
| Government of France   | 231,385                       |
| Government of United States  | 226,992                       |
| Government of United Kingdom   | 180,010                       |
| Government of Germany  | 142,075                       |
| Government of Belgium  | 121,849                       |
| Roche Holding AG   | 77,672                        |
| Government of Netherlands  | 65,307                        |
| PG&E Corp  | 61,863                        |
| Ford Motor Co  | 55,789                        |
| Government of Canada   | 46,807                        |
| <i>Others</i>  | 1,628,727                     |
| <b>Total</b>   | <b>2,838,476</b>              |
| <b>State Street Emerging Markets SRI Enhanced Equity Fund (in USD)</b>       |                               |
| Government of France   | 1,987,548                     |
| Government of France   | 1,973,949                     |
| Government of Germany  | 1,937,397                     |
| Government of United Kingdom   | 1,891,492                     |
| Government of Canada   | 1,006,237                     |
| Government of Belgium  | 840,063                       |
| Alibaba Group Holding Ltd  | 256,185                       |
| Tencent Holdings Ltd   | 186,704                       |
| BHP Group PLC  | 173,798                       |
| Government of Netherlands  | 170,317                       |
| <i>Others</i>  | 2,786,627                     |
| <b>Total</b>   | <b>13,210,317</b>             |

## Appendix III - Securities Financing Transactions *(continued)*

for the period ended 30 June 2021

|   | Non-cash collateral received* |
|---|-------------------------------|
| <b>State Street Emerging Markets ESG Screened Enhanced Equity Fund (in USD)</b> |                               |
| Government of France  | 8,227,124                     |
| Government of Germany   | 7,783,623                     |
| Government of United States   | 7,442,325                     |
| Government of United Kingdom  | 6,316,742                     |
| Government of Belgium   | 4,733,343                     |
| Government of Canada  | 3,332,027                     |
| Government of Netherlands   | 2,430,475                     |
| Maxim Integrated Products Inc   | 1,540,927                     |
| Johnson Controls International  | 1,509,356                     |
| Constellation Brands Inc  | 1,376,915                     |
| <i>Others</i>   | 31,433,077                    |
| <b>Total</b>  | <b>76,125,934</b>             |
| <b>State Street EMU ESG Screened Equity Fund (in EUR)</b>                       |                               |
| Government of France  | 162,800                       |
| Government of France  | 158,692                       |
| Alibaba Group Holding Ltd   | 75,049                        |
| Apple Inc   | 68,895                        |
| Facebook Inc  | 67,070                        |
| Amazon.com Inc  | 58,195                        |
| Government of Netherlands   | 45,083                        |
| Microsoft Corp  | 34,742                        |
| Atlantia SpA  | 34,625                        |
| Aena SME SA   | 31,816                        |
| <i>Others</i>   | 567,531                       |
| <b>Total</b>  | <b>1,304,498</b>              |
| <b>State Street Europe Small Cap ESG Screened Equity Fund (in EUR)</b>          |                               |
| Alibaba Group Holding Ltd   | 181,216                       |
| Government of France  | 138,396                       |
| Government of United States   | 106,277                       |
| Government of United Kingdom  | 93,128                        |
| Apple Inc   | 86,817                        |
| Anheuser-Busch InBev SA/NV  | 75,648                        |
| Telstra Corp Ltd  | 61,848                        |
| Prosus NV   | 57,011                        |
| Amazon.com Inc  | 54,996                        |
| ITOCHU Corp   | 54,383                        |
| <i>Others</i>   | 1,612,513                     |
| <b>Total</b>  | <b>2,522,233</b>              |

## Appendix III - Securities Financing Transactions *(continued)*

for the period ended 30 June 2021

|  | Non-cash collateral received* |
|--|-------------------------------|
| <b>State Street Emerging Asia ESG Screened Equity Fund (in EUR)</b>              |                               |
| Government of France   | 199,217                       |
| Government of United Kingdom   | 193,950                       |
| Government of Germany  | 193,649                       |
| Government of United States  | 132,481                       |
| Government of Belgium  | 118,423                       |
| Government of Canada   | 88,039                        |
| Government of Netherlands  | 74,514                        |
| Fannie Mae   | 22,969                        |
| Microsoft Corp   | 21,506                        |
| Verizon Communications Inc   | 20,839                        |
| <i>Others</i>  | 371,891                       |
| <b>Total</b>   | <b>1,437,478</b>              |
| <b>State Street Emerging Markets Select ESG Screened Equity Fund (in EUR)</b>    |                               |
| Government of Germany  | 125,519                       |
| Government of United Kingdom   | 124,298                       |
| Government of France   | 121,944                       |
| Government of United States  | 78,018                        |
| Government of Belgium  | 74,638                        |
| Government of Netherlands  | 56,820                        |
| Government of Canada   | 39,128                        |
| Government of France   | 4,760                         |
| Alibaba Group Holding Ltd  | 4,749                         |
| BHP Group PLC  | 4,358                         |
| <i>Others</i>  | 120,364                       |
| <b>Total</b>   | <b>754,596</b>                |
| <b>State Street Emerging Markets Small Cap ESG Screened Equity Fund (in USD)</b> |                               |
| Government of United Kingdom   | 485,495                       |
| Government of France   | 446,059                       |
| Government of United States  | 443,598                       |
| Government of Germany  | 440,649                       |
| Government of Canada   | 296,561                       |
| Government of Belgium  | 128,977                       |
| Government of France   | 39,692                        |
| Shopify Inc  | 28,479                        |
| Alibaba Group Holding Ltd  | 24,568                        |
| Government of Netherlands  | 24,296                        |
| <i>Others</i>  | 369,055                       |
| <b>Total</b>   | <b>2,727,429</b>              |

## Appendix III - Securities Financing Transactions *(continued)*

for the period ended 30 June 2021

|   | Non-cash collateral received* |
|---|-------------------------------|
| <b>State Street Europe ESG Screened Managed Volatility Equity Fund (in EUR)</b> |                               |
| Government of France  | 738,670                       |
| Airbus SE   | 552,421                       |
| Government of United States   | 484,679                       |
| Government of United Kingdom  | 447,500                       |
| Iberdrola SA  | 431,731                       |
| ITOCHU Corp   | 405,277                       |
| SoftBank Group Corp   | 381,568                       |
| Denso Corp  | 367,880                       |
| Government of Belgium   | 362,305                       |
| Government of Netherlands   | 275,519                       |
| <i>Others</i>   | 4,875,462                     |
| <b>Total</b>  | <b>9,323,012</b>              |
| <b>State Street Global ESG Screened Managed Volatility Equity Fund (in USD)</b> |                               |
| Government of United States   | 1,812,498                     |
| Government of Belgium   | 1,552,881                     |
| Government of France  | 1,356,202                     |
| Government of United Kingdom  | 883,519                       |
| Roche Holding AG  | 882,440                       |
| Government of Germany   | 748,896                       |
| Ford Motor Co   | 633,823                       |
| Government of Netherlands   | 497,272                       |
| Government of Canada  | 343,041                       |
| Cameco Corp   | 271,473                       |
| <i>Others</i>   | 8,272,135                     |
| <b>Total</b>  | <b>17,254,180</b>             |
| <b>State Street Global ESG Screened Defensive Equity Fund (in USD)</b>          |                               |
| Roche Holding AG  | 1,057,169                     |
| Ford Motor Co   | 759,324                       |
| Government of United States   | 660,677                       |
| Cameco Corp   | 325,226                       |
| Airbus SE   | 294,782                       |
| Government of Netherlands   | 293,259                       |
| Government of Belgium   | 291,500                       |
| Government of Germany   | 291,500                       |
| Iberdrola SA  | 230,379                       |
| Government of France  | 224,595                       |
| <i>Others</i>   | 5,986,089                     |
| <b>Total</b>  | <b>10,414,500</b>             |

## Appendix III - Securities Financing Transactions (continued)

for the period ended 30 June 2021

|   | Non-cash collateral received* |
|---|-------------------------------|
| <b>State Street Global Treasury 1-10 Year Bond Index Fund (in USD)</b>                  |                               |
| Government of Japan   | 75,192,350                    |
| Government of United States   | 16,541,592                    |
| Yamaya Corp   | 8,345,687                     |
| Facebook Inc  | 7,186,010                     |
| Amazon.com Inc  | 5,226,936                     |
| Arirang Short Term Bond ETF   | 5,196,424                     |
| Alphabet Inc  | 5,142,942                     |
| Microsoft Corp  | 5,061,360                     |
| Apple Inc   | 4,752,054                     |
| Berkshire Hathaway Inc  | 4,255,366                     |
| Others  | 106,296,235                   |
| Total   | 243,196,956                   |
| <b>State Street Emerging Markets Local Currency Government Bond Index Fund (in USD)</b> |                               |
| Yadea Group Holdings Ltd  | 41,838,513                    |
| Mitsubishi Logisnext Co Ltd   | 36,719,338                    |
| Government of Japan   | 30,682,823                    |
| NS Solutions Corp   | 207,720                       |
| Total   | 109,448,394                   |

The following table provides an analysis of the non-cash collateral received\* by the Sub-funds in respect of securities financing transactions, as at 30 June 2021:

|  | State Street Euro Core Treasury Bond Index Fund (in EUR) | State Street EMU Government Long Bond Index Fund (in EUR) | State Street Euro Inflation Linked Bond Index Fund (in EUR) |
|--|--|---|---|
| <b>Maturity tenor by types of transactions</b>           |  |   |   |
| Equities   | 16,327,671   | 2,229   | 0   |
| Listed   | 16,327,671   | 2,229   | 0   |
| Fixed Income   | 69,267,811   | 5,967,779   | 6,429,568   |
| Government Bonds   | 69,267,811   | 5,967,779   | 6,429,568   |
| Total non cash collateral                                | 85,595,482   | 5,970,008   | 6,429,568   |
| <b>Breakdown by quality *</b>                            |  |   |   |
| Rating > AA- Value                                       | 71,989,879   | 5,901,871   | 6,324,431   |
| Rating ≤ AA- Value                                       | 6,092,481  | 0   | 0   |
| Non-Investment Grade Value                               | 7,513,122  | 68,137  | 105,137   |
| Total  | 85,595,482   | 5,970,008   | 6,429,568   |
| <b>Maturity tenor by securities lending transactions</b> |  |   |   |
| One week to one month                                    | 1,075,553  | 54,984  | 0   |
| One to three months                                      | 53,755   | 2,748   | 0   |
| Three months to one year                                 | 6,866,529  | 785,690   | 105,377   |
| Above one year   | 61,271,974   | 5,124,357   | 6,324,191   |
| Open maturity  | 16,327,671   | 2,229   | 0   |
| Total  | 85,595,482   | 5,970,008   | 6,429,568   |

## Appendix III - Securities Financing Transactions (continued)

for the period ended 30 June 2021

|   | State Street Euro Core Treasury Bond Index Fund (in EUR) | State Street EMU Government Long Bond Index Fund (in EUR) | State Street Euro Inflation Linked Bond Index Fund (in EUR) |
|---|--|---|---|
| <b>Sub-funds by currency</b>                            |  |   |   |
| EUR   | 74,208,602   | 5,366,116   | 5,859,865   |
| GBP   | 2,166,216  | 231,085   | 381,937   |
| USD   | 9,220,664  | 372,807   | 187,766   |
| Total   | 85,595,482   | 5,970,008   | 6,429,568   |
| <b>Amounts by triparty agent</b>                        |  |   |   |
| Triparty  | 85,595,482   | 5,970,008   | 6,429,568   |
| Bank of New York Mellon                                 | 19,063,479   | 1,290,819   | 0   |
| Euroclear   | 51,901,809   | 4,679,189   | 6,429,568   |
| JP Morgan Chase & Co.                                   | 14,630,194   | 0   | 0   |
| Total   | 85,595,482   | 5,970,008   | 6,429,568   |
| <b>Amounts held by a depository</b>                     |  |   |   |
| State Street Bank International GmbH, Luxembourg Branch | 85,595,482   | 5,970,008   | 6,429,568   |
| Total   | 85,595,482   | 5,970,008   | 6,429,568   |

|  | State Street Euro Corporate Bond ESG Screened Index Fund (in EUR) | State Street Euro Corporate ex-Financials Bond Index Fund (in EUR) | State Street Euro Sustainable Corporate Bond Index Fund (in EUR) |
|--|---|--|--|
| <b>Maturity tenor by types of transactions</b>           |   |  |  |
| Equities   | 73,482  | 4,452  | 43,881   |
| Listed   | 73,482  | 4,452  | 43,881   |
| Fixed Income   | 112,611,190   | 5,381,133  | 64,843,584   |
| Government Bonds   | 112,611,190   | 5,381,133  | 64,843,584   |
| Total non cash collateral                                | 112,684,672   | 5,385,585  | 64,887,465   |
| <b>Breakdown by quality *</b>                            |   |  |  |
| Rating > AA- Value                                       | 111,586,582   | 5,335,535  | 64,275,671   |
| Non-Investment Grade Value                               | 1,098,090   | 50,050   | 611,794  |
| Total  | 112,684,672   | 5,385,585  | 64,887,465   |
| <b>Maturity tenor by securities lending transactions</b> |   |  |  |
| One week to one month                                    | 2,195,044   | 136,813  | 1,235,164  |
| One to three months                                      | 276,975   | 18,640   | 128,560  |
| Three months to one year                                 | 13,374,070  | 640,451  | 7,430,934  |
| Above one year   | 96,765,101  | 4,585,229  | 56,048,926   |
| Open maturity  | 73,482  | 4,452  | 43,881   |
| Total  | 112,684,672   | 5,385,585  | 64,887,465   |
| <b>Sub-funds by currency</b>                             |   |  |  |
| EUR  | 81,377,639  | 3,747,101  | 48,061,051   |
| GBP  | 13,350,622  | 525,557  | 7,445,955  |
| USD  | 17,956,411  | 1,112,927  | 9,380,459  |
| Total  | 112,684,672   | 5,385,585  | 64,887,465   |



## Appendix III - Securities Financing Transactions (continued)

for the period ended 30 June 2021

|   | State Street Euro<br>Corporate Bond ESG<br>Screened Index Fund (in<br>EUR)               | State Street Euro<br>Corporate ex-Financials<br>Bond Index Fund (in<br>EUR) | State Street Euro<br>Sustainable Corporate<br>Bond Index Fund (in<br>EUR) |
|---|--|---|---|
| <b>Amounts by triparty agent</b>                              |  |   |   |
| Triparty  | 112,684,672  | 5,385,585   | 64,887,465  |
| Euroclear   | 112,684,672  | 5,385,585   | 64,887,465  |
| Total   | 112,684,672  | 5,385,585   | 64,887,465  |
| <b>Amounts held by a depository</b>                           |  |   |   |
| State Street Bank<br>International GmbH,<br>Luxembourg Branch | 112,684,672  | 5,385,585   | 64,887,465  |
| Total   | 112,684,672  | 5,385,585   | 64,887,465  |
|   | State Street Euro Issuer<br>Scored Corporate Bond<br>ESG Screened Index<br>Fund (in EUR) | State Street Global<br>Treasury Bond Index<br>Fund (in USD)                 | State Street Global<br>Aggregate Bond Index<br>Fund (in USD)              |
| <b>Maturity tenor by types of transactions</b>                |  |   |   |
| Equities  | 1,550  | 153,810,580   | 265,255,899   |
| Listed  | 1,550  | 153,810,580   | 265,255,899   |
| Fixed Income  | 2,658,696  | 104,272,278   | 186,065,659   |
| Government Bonds  | 2,658,696  | 104,272,278   | 186,065,659   |
| Total non cash collateral                                     | 2,660,246  | 258,082,858   | 451,321,558   |
| <b>Breakdown by quality *</b>                                 |  |   |   |
| Rating > AA- Value  | 2,631,347  | 158,099,909   | 273,493,695   |
| Rating ≤ AA- Value  | 0  | 31,928,852  | 53,791,735  |
| Non-Investment Grade Value                                    | 28,899   | 68,054,097  | 124,036,128   |
| Total   | 2,660,246  | 258,082,858   | 451,321,558   |
| <b>Maturity tenor by securities lending transactions</b>      |  |   |   |
| One week to one month   | 58,344   | 1,044,940   | 3,183,462   |
| One to three months   | 11,710   | 65,305  | 266,106   |
| Three months to one year                                      | 222,167  | 4,840,236   | 12,454,368  |
| Above one year  | 2,366,475  | 98,321,797  | 170,161,723   |
| Open maturity   | 1,550  | 153,810,580   | 265,255,899   |
| Total   | 2,660,246  | 258,082,858   | 451,321,558   |
| <b>Sub-funds by currency</b>                                  |  |   |   |
| EUR   | 1,883,368  | 33,287,394  | 63,168,189  |
| GBP   | 164,989  | 22,114,732  | 33,860,933  |
| USD   | 611,889  | 202,680,732   | 354,292,436   |
| Total   | 2,660,246  | 258,082,858   | 451,321,558   |
| <b>Amounts by triparty agent</b>                              |  |   |   |
| Triparty  | 2,660,246  | 258,082,858   | 451,321,558   |
| Bank of New York Mellon                                       | 0  | 139,346,520   | 236,125,567   |
| Euroclear   | 2,660,246  | 46,909,751  | 95,234,566  |
| JP Morgan Chase & Co.   | 0  | 71,826,587  | 119,961,425   |
| Total   | 2,660,246  | 258,082,858   | 451,321,558   |

## Appendix III - Securities Financing Transactions (continued)

for the period ended 30 June 2021

|   | State Street Euro Issuer<br>Scored Corporate Bond<br>ESG Screened Index<br>Fund (in EUR) | State Street Global<br>Treasury Bond Index<br>Fund (in USD) | State Street Global<br>Aggregate Bond Index<br>Fund (in USD) |
|---|--|---|--|
| <b>Amounts held by a depository</b>                           |  |   |  |
| State Street Bank<br>International GmbH,<br>Luxembourg Branch | 2,660,246  | 258,082,858   | 451,321,558  |
| Total   | 2,660,246  | 258,082,858   | 451,321,558  |

|  | State Street Australia<br>Index Equity Fund (in<br>AUD) | State Street Canada<br>Index Equity Fund (in<br>CAD) | State Street Japan ESG<br>Screened Index Equity<br>Fund (in JPY) |
|--|---|--|--|
| <b>Maturity tenor by types of transactions</b> |   |  |  |
| Equities                                       | 4,391,006   | 8,977,312  | 4,348,152,533  |
| Listed   | 4,391,006   | 8,977,312  | 4,348,152,533  |
| Fixed Income                                   | 1,352,059   | 28,344,413   | 2,582,051,460  |
| Government Bonds                               | 1,352,059   | 28,344,413   | 2,582,051,460  |
| Total non cash collateral                      | 5,743,065   | 37,321,725   | 6,930,203,993  |

|                               |           |            |               |
|-------------------------------|-----------|------------|---------------|
| <b>Breakdown by quality *</b> |           |            |               |
| Rating > AA- Value            | 3,043,025 | 30,622,915 | 3,999,225,601 |
| Rating ≤ AA- Value            | 2,113,589 | 2,005,138  | 1,420,069,448 |
| Non-Investment Grade Value    | 586,451   | 4,693,672  | 1,510,908,944 |
| Total                         | 5,743,065 | 37,321,725 | 6,930,203,993 |

|  |           |            |               |
|--|-----------|------------|---------------|
| <b>Maturity tenor by securities lending transactions</b> |           |            |               |
| Less than one week                                       | 0         | 51,820     | 36,394        |
| One week to one month                                    | 0         | 7,932      | 5,943,623     |
| One to three months                                      | 1,332     | 134,396    | 11,191,013    |
| Three months to one year                                 | 12,572    | 6,164,604  | 104,070,550   |
| Above one year   | 1,338,155 | 21,985,661 | 2,460,809,880 |
| Open maturity  | 4,391,006 | 8,977,312  | 4,348,152,533 |
| Total  | 5,743,065 | 37,321,725 | 6,930,203,993 |

|                              |           |            |               |
|------------------------------|-----------|------------|---------------|
| <b>Sub-funds by currency</b> |           |            |               |
| USD                          | 5,743,065 | 37,321,725 | 6,930,203,993 |
| Total                        | 5,743,065 | 37,321,725 | 6,930,203,993 |

|                                  |           |            |               |
|----------------------------------|-----------|------------|---------------|
| <b>Amounts by triparty agent</b> |           |            |               |
| Triparty                         | 5,743,065 | 37,321,725 | 6,930,203,993 |
| Bank of New York Mellon          | 5,743,065 | 23,150,368 | 3,171,946,740 |
| JP Morgan Chase & Co.            | 0         | 14,171,357 | 3,758,257,253 |
| Total                            | 5,743,065 | 37,321,725 | 6,930,203,993 |

|   |           |            |               |
|---|-----------|------------|---------------|
| <b>Amounts held by a depository</b>                           |           |            |               |
| State Street Bank<br>International GmbH,<br>Luxembourg Branch | 5,743,065 | 37,321,725 | 6,930,203,993 |
| Total   | 5,743,065 | 37,321,725 | 6,930,203,993 |

## Appendix III - Securities Financing Transactions (continued)

for the period ended 30 June 2021

|  | State Street Switzerland<br>Index Equity Fund (in<br>CHF) | State Street US ESG<br>Screened Index Equity<br>Fund (in USD) | State Street EMU ESG<br>Screened Index Equity<br>Fund (in EUR) |
|--|---|---|--|
| <b>Maturity tenor by types of transactions</b>               |   |   |  |
| Equities   | 18,928,057  | 41,467,776  | 7,095,051  |
| Listed   | 18,928,057  | 41,467,776  | 7,095,051  |
| Fixed Income   | 3,141,093   | 4,677,289   | 3,850,128  |
| Government Bonds   | 3,141,093   | 4,677,289   | 3,850,128  |
| Total non cash collateral                                    | 22,069,150  | 46,145,065  | 10,945,179   |
| <b>Breakdown by quality *</b>                                |   |   |  |
| Rating > AA- Value   | 6,894,489   | 8,122,225   | 6,730,368  |
| Rating ≤ AA- Value   | 4,892,320   | 17,081,588  | 1,806,756  |
| Non-Investment Grade Value                                   | 10,282,341  | 20,941,252  | 2,408,055  |
| Total  | 22,069,150  | 46,145,065  | 10,945,179   |
| <b>Maturity tenor by securities lending transactions</b>     |   |   |  |
| Less than one week   | 0   | 47,292  | 0  |
| One week to one month  | 2,768   | 39,772  | 56,238   |
| One to three months  | 29,782  | 0   | 800  |
| Three months to one year                                     | 195,455   | 229,748   | 335,072  |
| Above one year   | 2,913,088   | 4,360,477   | 3,458,018  |
| Open maturity  | 18,928,057  | 41,467,776  | 7,095,051  |
| Total  | 22,069,150  | 46,145,065  | 10,945,179   |
| <b>Sub-funds by currency</b>                                 |   |   |  |
| USD  | 22,069,150  | 46,145,065  | 10,945,179   |
| Total  | 22,069,150  | 46,145,065  | 10,945,179   |
| <b>Amounts by triparty agent</b>                             |   |   |  |
| Triparty   | 22,069,150  | 46,145,065  | 10,945,179   |
| Bank of New York Mellon                                      | 21,983,272  | 38,591,604  | 5,313,857  |
| JP Morgan Chase & Co.  | 85,878  | 7,553,461   | 5,631,322  |
| Total  | 22,069,150  | 46,145,065  | 10,945,179   |
| <b>Amounts held by a depository</b>                          |   |   |  |
| State Street Bank<br>International GmbH,<br>Luxemborg Branch | 22,069,150  | 46,145,065  | 10,945,179   |
| Total  | 22,069,150  | 46,145,065  | 10,945,179   |

|  | State Street Europe ESG<br>Screened Index Equity<br>Fund (in EUR) | State Street Pacific<br>Ex-Japan ESG Screened<br>Index Equity Fund (in<br>USD) | State Street World ESG<br>Screened Index Equity<br>Fund (in USD) |
|--|---|--|--|
| <b>Maturity tenor by types of transactions</b> |   |  |  |
| Equities                                       | 21,975,997  | 4,228,768  | 203,286,666  |
| Listed   | 21,975,997  | 4,228,768  | 203,286,666  |
| Fixed Income                                   | 5,442,139   | 2,205,564  | 95,654,605   |
| Government Bonds                               | 5,442,139   | 2,205,564  | 95,654,605   |
| Total non cash collateral                      | 27,418,136  | 6,434,332  | 298,941,271  |

## Appendix III - Securities Financing Transactions (continued)

for the period ended 30 June 2021

|   | State Street Europe ESG<br>Screened Index Equity<br>Fund (in EUR) | State Street Pacific<br>Ex-Japan ESG Screened<br>Index Equity Fund (in<br>USD) | State Street World ESG<br>Screened Index Equity<br>Fund (in USD) |
|---|---|--|--|
| <b>Breakdown by quality *</b>                                 |   |  |  |
| Rating > AA- Value  | 12,266,859  | 3,703,471  | 140,113,003  |
| Rating ≤ AA- Value  | 6,183,238   | 1,970,970  | 73,670,976   |
| Non-Investment Grade Value                                    | 8,968,039   | 759,891  | 85,157,292   |
| Total   | 27,418,136  | 6,434,332  | 298,941,271  |
| <b>Maturity tenor by securities lending transactions</b>      |   |  |  |
| Less than one week  | 0   | 1,606  | 132,906  |
| One week to one month   | 45,767  | 584  | 269,780  |
| One to three months   | 11,286  | 6,877  | 351,111  |
| Three months to one year                                      | 207,286   | 67,745   | 10,285,491   |
| Above one year  | 5,177,800   | 2,128,752  | 84,615,317   |
| Open maturity   | 21,975,997  | 4,228,768  | 203,286,666  |
| Total   | 27,418,136  | 6,434,332  | 298,941,271  |
| <b>Sub-funds by currency</b>                                  |   |  |  |
| USD   | 27,418,136  | 6,434,332  | 298,941,271  |
| Total   | 27,418,136  | 6,434,332  | 298,941,271  |
| <b>Amounts by triparty agent</b>                              |   |  |  |
| Triparty  | 27,418,136  | 6,434,332  | 298,941,271  |
| Bank of New York Mellon                                       | 17,750,140  | 5,798,195  | 197,310,248  |
| JP Morgan Chase & Co.   | 9,667,996   | 636,137  | 101,631,023  |
| Total   | 27,418,136  | 6,434,332  | 298,941,271  |
| <b>Amounts held by a depository</b>                           |   |  |  |
| State Street Bank<br>International GmbH,<br>Luxembourg Branch | 27,418,136  | 6,434,332  | 298,941,271  |
| Total   | 27,418,136  | 6,434,332  | 298,941,271  |

|  | State Street World ESG<br>Index Equity Fund (in<br>USD) | State Street Global<br>Emerging Markets ESG<br>Screened Index Equity<br>Fund (in USD) | State Street Flexible<br>Asset Allocation Plus<br>Fund (in EUR) |
|--|---|---|---|
| <b>Maturity tenor by types of transactions</b> |   |   |   |
| Equities                                       | 13,586,031  | 4,714,016   | 925   |
| Listed   | 13,586,031  | 4,714,016   | 925   |
| Fixed Income                                   | 9,400,765   | 9,888,100   | 605,081   |
| Government Bonds                               | 9,400,765   | 9,888,100   | 605,081   |
| Total non cash collateral                      | 22,986,796  | 14,602,116  | 606,006   |
| <b>Breakdown by quality *</b>                  |   |   |   |
| Rating > AA- Value                             | 13,115,807  | 11,555,241  | 600,363   |
| Rating ≤ AA- Value                             | 4,842,019   | 1,676,598   | 0   |
| Non-Investment Grade Value                     | 5,028,970   | 1,370,277   | 5,643   |
| Total  | 22,986,796  | 14,602,116  | 606,006   |

## Appendix III - Securities Financing Transactions (continued)

for the period ended 30 June 2021

|  | State Street World ESG Index Equity Fund (in USD) | State Street Global Emerging Markets ESG Screened Index Equity Fund (in USD) | State Street Flexible Asset Allocation Plus Fund (in EUR) |
|--|---|--|---|
| <b>Maturity tenor by securities lending transactions</b> |   |  |   |
| Less than one week                                       | 14,151  | 6,045  | 0   |
| One week to one month                                    | 22,190  | 13,404   | 25,075  |
| One to three months                                      | 27,036  | 28,453   | 2,245   |
| Three months to one year                                 | 1,258,534   | 639,555  | 48,964  |
| Above one year   | 8,078,854   | 9,200,643  | 528,797   |
| Open maturity  | 13,586,031  | 4,714,016  | 925   |
| Total  | 22,986,796  | 14,602,116   | 606,006   |
| <b>Sub-funds by currency</b>                             |   |  |   |
| EUR  | 0   | 0  | 434,608   |
| GBP  | 0   | 0  | 13,679  |
| USD  | 22,986,796  | 14,602,116   | 157,719   |
| Total  | 22,986,796  | 14,602,116   | 606,006   |
| <b>Amounts by triparty agent</b>                         |   |  |   |
| Triparty   | 22,986,796  | 14,602,116   | 606,006   |
| Bank of New York Mellon                                  | 12,857,267  | 7,169,415  | 0   |
| Euroclear  | 0   | 0  | 606,006   |
| JP Morgan Chase & Co.                                    | 10,129,529  | 7,432,701  | 0   |
| Total  | 22,986,796  | 14,602,116   | 606,006   |
| <b>Amounts held by a depository</b>                      |   |  |   |
| State Street Bank International GmbH, Luxembourg Branch  | 22,986,796  | 14,602,116   | 606,006   |
| Total  | 22,986,796  | 14,602,116   | 606,006   |

|  | State Street Multi-Factor Global ESG Equity Fund (in USD) | State Street Europe ESG Screened Enhanced Equity Fund (in EUR) | State Street North America ESG Screened Enhanced Equity Fund (in USD) |
|--|---|--|---|
| <b>Maturity tenor by types of transactions</b> |   |  |   |
| Equities                                       | 11,314,260  | 7,414,042  | 9,410,863   |
| Listed   | 11,314,260  | 7,414,042  | 9,410,863   |
| Fixed Income                                   | 2,709,412   | 2,008,813  | 5,281,244   |
| Government Bonds                               | 2,709,412   | 2,008,813  | 5,281,244   |
| Total non cash collateral                      | 14,023,672  | 9,422,855  | 14,692,107  |
| <b>Breakdown by quality *</b>                  |   |  |   |
| Rating > AA- Value                             | 5,620,908   | 4,327,784  | 6,073,397   |
| Rating ≤ AA- Value                             | 3,062,125   | 1,776,301  | 3,590,002   |
| Non-Investment Grade Value                     | 5,340,639   | 3,318,770  | 5,028,708   |
| Total  | 14,023,672  | 9,422,855  | 14,692,107  |

## Appendix III - Securities Financing Transactions (continued)

for the period ended 30 June 2021

|  | State Street Multi-Factor<br>Global ESG Equity Fund<br>(in USD) | State Street Europe ESG<br>Screened Enhanced<br>Equity Fund (in EUR) | State Street North<br>America ESG Screened<br>Enhanced Equity Fund<br>(in USD) |
|--|---|--|--|
| <b>Maturity tenor by securities lending transactions</b>     |   |  |  |
| Less than one week   | 0   | 0  | 27,805   |
| One week to one month  | 4,451   | 23,096   | 4,246  |
| One to three months  | 25,787  | 7,805  | 29,545   |
| Three months to one year                                     | 89,902  | 76,041   | 901,963  |
| Above one year   | 2,589,272   | 1,901,871  | 4,317,685  |
| Open maturity  | 11,314,260  | 7,414,042  | 9,410,863  |
| Total  | 14,023,672  | 9,422,855  | 14,692,107   |
| <b>Sub-funds by currency</b>                                 |   |  |  |
| USD  | 14,023,672  | 9,422,855  | 14,692,107   |
| Total  | 14,023,672  | 9,422,855  | 14,692,107   |
| <b>Amounts by triparty agent</b>                             |   |  |  |
| Triparty   | 14,023,672  | 9,422,855  | 14,692,107   |
| Bank of New York Mellon                                      | 10,759,821  | 5,302,430  | 10,571,206   |
| JP Morgan Chase & Co.  | 3,263,851   | 4,120,425  | 4,120,901  |
| Total  | 14,023,672  | 9,422,855  | 14,692,107   |
| <b>Amounts held by a depository</b>                          |   |  |  |
| State Street Bank<br>International GmbH,<br>Luxemborg Branch | 14,023,672  | 9,422,855  | 14,692,107   |
| Total  | 14,023,672  | 9,422,855  | 14,692,107   |
| <b>Maturity tenor by types of transactions</b>               |   |  |  |
| Equities   | 1,798,091   | 3,321,663  | 35,168,730   |
| Listed   | 1,798,091   | 3,321,663  | 35,168,730   |
| Fixed Income   | 1,040,385   | 9,888,654  | 40,957,204   |
| Government Bonds   | 1,040,385   | 9,888,654  | 40,957,204   |
| Total non cash collateral                                    | 2,838,476   | 13,210,317   | 76,125,934   |
| <b>Breakdown by quality *</b>                                |   |  |  |
| Rating > AA- Value   | 1,400,057   | 10,745,515   | 50,581,613   |
| Rating ≤ AA- Value   | 638,513   | 1,119,008  | 14,474,438   |
| Non-Investment Grade Value                                   | 799,906   | 1,345,794  | 11,069,883   |
| Total  | 2,838,476   | 13,210,317   | 76,125,934   |

## Appendix III - Securities Financing Transactions (continued)

for the period ended 30 June 2021

|  | State Street Global ESG Screened Enhanced Equity Fund (in USD) | State Street Emerging Markets SRI Enhanced Equity Fund (in USD) | State Street Emerging Markets ESG Screened Enhanced Equity Fund (in USD) |
|--|--|---|--|
| <b>Maturity tenor by securities lending transactions</b> |  |   |  |
| One week to one month                                    | 8,980  | 20,907  | 50,355   |
| One to three months                                      | 12,497   | 7,865   | 112,048  |
| Three months to one year                                 | 140,511  | 1,890,170   | 6,092,964  |
| Above one year   | 878,397  | 7,969,712   | 34,701,837   |
| Open maturity  | 1,798,091  | 3,321,663   | 35,168,730   |
| Total  | 2,838,476  | 13,210,317  | 76,125,934   |
| <b>Sub-funds by currency</b>                             |  |   |  |
| USD  | 2,838,476  | 13,210,317  | 76,125,934   |
| Total  | 2,838,476  | 13,210,317  | 76,125,934   |
| <b>Amounts by triparty agent</b>                         |  |   |  |
| Triparty   | 2,838,476  | 13,210,317  | 76,125,934   |
| Bank of New York Mellon                                  | 2,313,675  | 8,606,468   | 50,740,935   |
| JP Morgan Chase & Co.                                    | 524,801  | 4,603,849   | 25,384,999   |
| Total  | 2,838,476  | 13,210,317  | 76,125,934   |
| <b>Amounts held by a depository</b>                      |  |   |  |
| State Street Bank International GmbH, Luxembourg Branch  | 2,838,476  | 13,210,317  | 76,125,934   |
| Total  | 2,838,476  | 13,210,317  | 76,125,934   |
|  | State Street EMU ESG Screened Equity Fund (in EUR)             | State Street Europe Small Cap ESG Screened Equity Fund (in EUR) | State Street Emerging Asia ESG Screened Equity Fund (in EUR)             |
| <b>Maturity tenor by types of transactions</b>           |  |   |  |
| Equities   | 909,198  | 2,119,878   | 398,982  |
| Listed   | 909,198  | 2,119,878   | 398,982  |
| Fixed Income   | 395,300  | 402,355   | 1,038,496  |
| Government Bonds   | 395,300  | 402,355   | 1,038,496  |
| Total non cash collateral                                | 1,304,498  | 2,522,233   | 1,437,478  |
| <b>Breakdown by quality *</b>                            |  |   |  |
| Rating > AA- Value                                       | 735,769  | 1,192,666   | 1,189,136  |
| Rating ≤ AA- Value                                       | 220,540  | 694,465   | 169,823  |
| Non-Investment Grade Value                               | 348,189  | 635,102   | 78,519   |
| Total  | 1,304,498  | 2,522,233   | 1,437,478  |
| <b>Maturity tenor by securities lending transactions</b> |  |   |  |
| Less than one week                                       | 0  | 0   | 1,504  |
| One week to one month                                    | 8,765  | 4,408   | 229  |
| One to three months                                      | 0  | 52  | 785  |
| Three months to one year                                 | 10,582   | 6,226   | 168,329  |
| Above one year   | 375,953  | 391,669   | 867,649  |
| Open maturity  | 909,198  | 2,119,878   | 398,982  |
| Total  | 1,304,498  | 2,522,233   | 1,437,478  |

## Appendix III - Securities Financing Transactions (continued)

for the period ended 30 June 2021

|   | State Street EMU ESG<br>Screened Equity Fund (in<br>EUR) | State Street Europe<br>Small Cap ESG Screened<br>Equity Fund (in EUR) | State Street Emerging<br>Asia ESG Screened<br>Equity Fund (in EUR) |
|---|--|---|--|
| <b>Sub-funds by currency</b>                                  |  |   |  |
| USD   | 1,304,498  | 2,522,233   | 1,437,478  |
| Total   | 1,304,498  | 2,522,233   | 1,437,478  |
| <b>Amounts by triparty agent</b>                              |  |   |  |
| Triparty  | 1,304,498  | 2,522,233   | 1,437,478  |
| Bank of New York Mellon                                       | 216,914  | 1,312,958   | 1,143,672  |
| JP Morgan Chase & Co.   | 1,087,584  | 1,209,275   | 293,806  |
| Total   | 1,304,498  | 2,522,233   | 1,437,478  |
| <b>Amounts held by a depository</b>                           |  |   |  |
| State Street Bank<br>International GmbH,<br>Luxembourg Branch | 1,304,498  | 2,522,233   | 1,437,478  |
| Total   | 1,304,498  | 2,522,233   | 1,437,478  |

|  | State Street Emerging<br>Markets Select ESG<br>Screened Equity Fund (in<br>EUR) | State Street Emerging<br>Markets Small Cap ESG<br>Screened Equity Fund (in<br>USD) | State Street Europe ESG<br>Screened Managed<br>Volatility Equity Fund (in<br>EUR) |
|--|---|--|---|
| <b>Maturity tenor by types of transactions</b>           |   |  |   |
| Equities   | 122,268   | 405,550  | 6,639,691   |
| Listed   | 122,268   | 405,550  | 6,639,691   |
| Fixed Income   | 632,328   | 2,321,879  | 2,683,321   |
| Government Bonds   | 632,328   | 2,321,879  | 2,683,321   |
| Total non cash collateral                                | 754,596   | 2,727,429  | 9,323,012   |
| <b>Breakdown by quality *</b>                            |   |  |   |
| Rating > AA- Value                                       | 663,097   | 2,448,850  | 4,274,455   |
| Rating ≤ AA- Value                                       | 34,056  | 111,803  | 1,721,212   |
| Non-Investment Grade Value                               | 57,443  | 166,776  | 3,327,345   |
| Total  | 754,596   | 2,727,429  | 9,323,012   |
| <b>Maturity tenor by securities lending transactions</b> |   |  |   |
| One week to one month                                    | 2,517   | 2,755  | 27,979  |
| One to three months                                      | 3,180   | 1,759  | 3,523   |
| Three months to one year                                 | 83,156  | 551,904  | 90,604  |
| Above one year   | 543,475   | 1,765,461  | 2,561,215   |
| Open maturity  | 122,268   | 405,550  | 6,639,691   |
| Total  | 754,596   | 2,727,429  | 9,323,012   |
| <b>Sub-funds by currency</b>                             |   |  |   |
| USD  | 754,596   | 2,727,429  | 9,323,012   |
| Total  | 754,596   | 2,727,429  | 9,323,012   |



## Appendix III - Securities Financing Transactions (continued)

for the period ended 30 June 2021

|  | State Street Emerging Markets Select ESG Screened Equity Fund (in EUR)   | State Street Emerging Markets Small Cap ESG Screened Equity Fund (in USD) | State Street Europe ESG Screened Managed Volatility Equity Fund (in EUR) |
|--|--|---|--|
| <b>Amounts by triparty agent</b>                         |  |   |  |
| Triparty   | 754,596  | 2,727,429   | 9,323,012  |
| Bank of New York Mellon                                  | 634,107  | 2,402,329   | 6,561,352  |
| JP Morgan Chase & Co.                                    | 120,489  | 325,100   | 2,761,660  |
| Total  | 754,596  | 2,727,429   | 9,323,012  |
| <b>Amounts held by a depositary</b>                      |  |   |  |
| State Street Bank International GmbH, Luxembourg Branch  | 754,596  | 2,727,429   | 9,323,012  |
| Total  | 754,596  | 2,727,429   | 9,323,012  |
|  | State Street Global ESG Screened Managed Volatility Equity Fund (in USD) | State Street Global ESG Screened Defensive Equity Fund (in USD)           | State Street Global Treasury 1-10 Year Bond Index Fund (in USD)          |
| <b>Maturity tenor by types of transactions</b>           |  |   |  |
| Equities   | 9,976,210  | 8,373,383   | 125,064,387  |
| Listed   | 9,976,210  | 8,373,383   | 125,064,387  |
| Fixed Income   | 7,277,970  | 2,041,117   | 118,132,569  |
| Government Bonds   | 7,277,970  | 2,041,117   | 118,132,569  |
| Total non cash collateral                                | 17,254,180   | 10,414,500  | 243,196,956  |
| <b>Breakdown by quality *</b>                            |  |   |  |
| Rating > AA- Value                                       | 9,866,871  | 4,354,738   | 180,511,002  |
| Rating ≤ AA- Value                                       | 3,345,463  | 2,725,177   | 35,733,171   |
| Non-Investment Grade Value                               | 4,041,846  | 3,334,585   | 26,952,783   |
| Total  | 17,254,180   | 10,414,500  | 243,196,956  |
| <b>Maturity tenor by securities lending transactions</b> |  |   |  |
| One week to one month                                    | 9,895  | 0   | 14,713   |
| One to three months                                      | 61,324   | 0   | 100,077  |
| Three months to one year                                 | 971,089  | 0   | 1,394,598  |
| Above one year   | 6,235,662  | 2,041,117   | 116,623,181  |
| Open maturity  | 9,976,210  | 8,373,383   | 125,064,387  |
| Total  | 17,254,180   | 10,414,500  | 243,196,956  |
| <b>Sub-funds by currency</b>                             |  |   |  |
| EUR  | 0  | 0   | 27,438,092   |
| GBP  | 0  | 0   | 28,894,356   |
| USD  | 17,254,180   | 10,414,500  | 186,864,508  |
| Total  | 17,254,180   | 10,414,500  | 243,196,956  |

## Appendix III - Securities Financing Transactions (continued)

for the period ended 30 June 2021

|  | State Street Global ESG<br>Screened Managed<br>Volatility Equity Fund (in<br>USD) | State Street Global ESG<br>Screened Defensive<br>Equity Fund (in USD) | State Street Global<br>Treasury 1-10 Year Bond<br>Index Fund (in USD) |
|--|---|---|---|
| <b>Amounts by triparty agent</b>                             |   |   |   |
| Triparty   | 17,254,180  | 10,414,500  | 243,196,956   |
| Bank of New York Mellon                                      | 15,047,055  | 10,414,500  | 142,066,580   |
| Euroclear  | 0   | 0   | 40,607,832  |
| JP Morgan Chase & Co.  | 2,207,125   | 0   | 60,522,544  |
| Total  | 17,254,180  | 10,414,500  | 243,196,956   |
| <b>Amounts held by a depository</b>                          |   |   |   |
| State Street Bank<br>International GmbH,<br>Luxemborg Branch | 17,254,180  | 10,414,500  | 243,196,956   |
| Total  | 17,254,180  | 10,414,500  | 243,196,956   |

|  | State Street Emerging<br>Markets Local Currency<br>Government Bond Index<br>Fund (in USD) |
|--|---|
| <b>Maturity tenor by types of transactions</b>           |   |
| Fixed Income   | 109,448,394   |
| Government Bonds   | 109,448,394   |
| Total non cash collateral                                | 109,448,394   |
| <b>Breakdown by quality *</b>                            |   |
| Rating > AA- Value                                       | 109,448,394   |
| Total  | 109,448,394   |
| <b>Maturity tenor by securities lending transactions</b> |   |
| One to three months                                      | 4,342,483   |
| Above one year   | 105,105,911   |
| Total  | 109,448,394   |
| <b>Sub-funds by currency</b>                             |   |
| EUR  | 48,154,132  |
| USD  | 61,294,262  |
| Total  | 109,448,394   |
| <b>Amounts by triparty agent</b>                         |   |
| Triparty   | 109,448,394   |
| Euroclear  | 109,448,394   |
| Total  | 109,448,394   |
| <b>Amounts held by a depository</b>                      |   |
| State Street Bank International GmbH, Luxemborg Branch   | 109,448,394   |
| Total  | 109,448,394   |

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.

## Appendix III - Securities Financing Transactions (continued)

for the period ended 30 June 2021

The following table provides an analysis of the return of the securities lending transactions, as at 30 June 2021:

|  | to the Sub-fund* |     | to the 3 <sup>rd</sup> party |     |
|--|------------------|-----|------------------------------|-----|
| State Street Euro Core Treasury Bond Index Fund (in EUR)                         | 28,245           | 75% | 9,415                        | 25% |
| State Street EMU Government Long Bond Index Fund (in EUR)                        | 1,018            | 75% | 340                          | 25% |
| State Street Euro Inflation Linked Bond Index Fund (in EUR)                      | 178              | 75% | 59                           | 25% |
| State Street Euro Corporate Bond ESG Screened Index Fund (in EUR)                | 106,303          | 75% | 35,435                       | 25% |
| State Street Euro Corporate ex-Financials Bond Index Fund (in EUR)               | 6,038            | 75% | 2,013                        | 25% |
| State Street Euro Sustainable Corporate Bond Index Fund (in EUR)                 | 58,421           | 75% | 19,474                       | 25% |
| State Street Euro Issuer Scored Corporate Bond ESG Screened Index Fund (in EUR)  | 1,987            | 75% | 662                          | 25% |
| State Street Global Treasury Bond Index Fund (in USD)                            | 168,079          | 75% | 56,027                       | 25% |
| State Street Global Aggregate Bond Index Fund (in USD)                           | 230,867          | 75% | 76,956                       | 25% |
| State Street Australia Index Equity Fund (in AUD)                                | 3,429            | 75% | 1,143                        | 25% |
| State Street Canada Index Equity Fund (in CAD)                                   | 143,818          | 75% | 47,940                       | 25% |
| State Street Japan ESG Screened Index Equity Fund (in JPY)                       | 7,878,619        | 75% | 2,626,206                    | 25% |
| State Street Switzerland Index Equity Fund (in CHF)                              | 127,320          | 75% | 42,440                       | 25% |
| State Street US ESG Screened Index Equity Fund (in USD)                          | 30,276           | 75% | 10,092                       | 25% |
| State Street EMU ESG Screened Index Equity Fund (in EUR)                         | 46,071           | 75% | 15,357                       | 25% |
| State Street Europe ESG Screened Index Equity Fund (in EUR)                      | 123,356          | 75% | 41,119                       | 25% |
| State Street Pacific Ex-Japan ESG Screened Index Equity Fund (in USD)            | 3,718            | 75% | 1,240                        | 25% |
| State Street World ESG Screened Index Equity Fund (in USD)                       | 575,215          | 75% | 191,739                      | 25% |
| State Street World ESG Index Equity Fund (in USD)                                | 36,773           | 75% | 12,258                       | 25% |
| State Street Global Emerging Markets ESG Screened Index Equity Fund (in USD)     | 28,951           | 75% | 9,650                        | 25% |
| State Street Flexible Asset Allocation Plus Fund (in EUR)                        | 928              | 75% | 310                          | 25% |
| State Street Multi-Factor Global ESG Equity Fund (in USD)                        | 30,869           | 75% | 10,289                       | 25% |
| State Street Europe ESG Screened Enhanced Equity Fund (in EUR)                   | 70,489           | 75% | 23,496                       | 25% |
| State Street North America ESG Screened Enhanced Equity Fund (in USD)            | 35,597           | 75% | 11,866                       | 25% |
| State Street Global ESG Screened Enhanced Equity Fund (in USD)                   | 7,295            | 75% | 2,432                        | 25% |
| State Street Emerging Markets SRI Enhanced Equity Fund (in USD)                  | 56,277           | 75% | 18,759                       | 25% |
| State Street Emerging Markets ESG Screened Enhanced Equity Fund (in USD)         | 189,227          | 75% | 63,076                       | 25% |
| State Street EMU ESG Screened Equity Fund (in EUR)                               | 5,107            | 75% | 1,702                        | 25% |
| State Street Europe Small Cap ESG Screened Equity Fund (in EUR)                  | 5,324            | 75% | 1,775                        | 25% |
| State Street Emerging Asia ESG Screened Equity Fund (in EUR)                     | 1,136            | 75% | 379                          | 25% |
| State Street Emerging Markets Select ESG Screened Equity Fund (in EUR)           | 3,533            | 75% | 1,177                        | 25% |
| State Street Emerging Markets Small Cap ESG Screened Equity Fund (in USD)        | 11,486           | 75% | 3,828                        | 25% |
| State Street Europe ESG Screened Managed Volatility Equity Fund (in EUR)         | 30,442           | 75% | 10,148                       | 25% |
| State Street Global ESG Screened Managed Volatility Equity Fund (in USD)         | 59,709           | 75% | 19,903                       | 25% |
| State Street Global ESG Screened Defensive Equity Fund (in USD)                  | 43,332           | 75% | 14,444                       | 25% |
| State Street Global Treasury 1-10 Year Bond Index Fund (in USD)                  | 106,186          | 75% | 35,394                       | 25% |
| State Street Emerging Markets Local Currency Government Bond Index Fund (in USD) | 11,101           | 75% | 3,701                        | 25% |

\*The costs of the program are borne from the income assigned to the 3rd party.